



Backtest #9358 · IDT · IDT · EVO_WEBIDEA_v1591 (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+18.91%	1.13	33.3%	-15.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The +18.91% ROI masks a critically unconvincing sample of only 3 trades, rendering the 33.3% win rate statistically meaningless. While the Sharpe ratio of 1.13 appears solid, it is heavily skewed by the few winners that offset the high loss frequency and 15.86% drawdown. You cannot derive edge from such a tiny dataset; this is noise, not signal. Expand the backtest window to accumulate at least 50 trades to validate whether the edge persists across different market regimes.

ADDITIONAL METRICS

CAGR	18.91%
Sortino Ratio	0.94
Turnover	6.08x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$11894.84