



Backtest #40750 · ASC · EVO_EVOEVOEVOE_v1758

ROI	Sharpe	Win Rate	Max Drawdown
+18.35%	0.82	66.7%	-17.18%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The 18.35% return and 66.7% win rate suggest initial promise, but the sample size of three trades renders the 0.82 Sharpe ratio statistically insignificant. The 17.18% drawdown is disproportionately high relative to the gains, indicating severe volatility risk in the current parameter set. You cannot trust these results because the confidence interval is too wide to distinguish this performance from random chance. Expand the backtest window to at least one hundred trades before adjusting any risk parameters or considering live deployment.

ADDITIONAL METRICS

CAGR	18.35%
Sortino Ratio	0.76
Turnover	6.23x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$11838.67