



Backtest #38884 · ASC · EVO_EVOEVOEVOE_v743

ROI

+18.35%

Sharpe

0.82

Win Rate

66.7%

Max Drawdown

-17.18%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v743 backtest on ASC shows a +18.35% ROI, but the sample size of just three trades severely limits statistical significance. A win rate of 66.7% is promising yet unverified without more data points to confirm consistency. The 17.18% maximum drawdown indicates significant volatility risk that could be underestimated in such a short simulation. Given the low trade count, the Sharpe ratio of 0.82 should be treated as a preliminary observation rather than a robust performance metric. The immediate next step is to run a longer backtest or walk-forward analysis to validate these results over a broader market cycle.

ADDITIONAL METRICS

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