



Backtest #44097 · ASC · EVO_EVOEVOEVOE_v1786

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% ROI and 66.7% win rate suggest initial promise, but the 17.18% drawdown is disproportionately high relative to the return. With only three trades, the 0.82 Sharpe ratio lacks statistical significance, making it impossible to distinguish skill from luck. The sample size is too small to validate the strategy's robustness or risk-adjusted performance. Expand the backtest window to at least one hundred trades before considering deployment.

ADDITIONAL METRICS

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