



Backtest #45686 · ASC · EVO_EVOEVOEVOE_v843

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 strategy generated an 18.35% ROI with a 66.7% win rate, but the 0.82 Sharpe ratio and 17.18% max drawdown indicate poor risk-adjusted returns. With only three total trades, the sample size is statistically insignificant, meaning the results likely reflect luck rather than consistent edge. The high drawdown relative to gains suggests fragile risk management or oversized positions. Next, extend the backtest to at least 100 trades to establish statistical significance before deploying capital.

ADDITIONAL METRICS

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