



Backtest #47276 · ASC · EVO_EVOEVOEVOE_v617

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 EVO_EVOEVOEVOE_v617 strategy generated an 18.35% return with a 66.7% win rate, yet the statistical significance is critically low due to only three trades executed. A maximum drawdown of 17.18% indicates substantial volatility risk that the current sample size fails to quantify reliably. While the positive Sharpe ratio suggests some edge, the narrow dataset prevents confirmation of robustness across different market regimes. The immediate next step is to expand the backtest window or reduce position sizing to validate performance over a larger sample of market conditions.

ADDITIONAL METRICS

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