



Backtest #55444 · ASC · EVO_EVOEVOEVOE_v2340

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_v2340 backtest on ASC shows an 18.35% return with a 66.7% win rate, yet the sample of only three trades renders the Sharpe ratio of 0.82 statistically insignificant. While the strategy generated positive equity, the 17.18% drawdown reveals substantial volatility exposure that is not yet risk-adjusted by volume. A 3-trade history fails to distinguish between noise and genuine alpha, making any performance claims premature. The immediate next step is to expand the test window or adjust parameters to secure a minimum of 50 executed trades before deployment. This approach ensures that observed metrics reflect robust behavior rather than lucky outliers.

ADDITIONAL METRICS

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