



Backtest #57327 · ASC · EVO_EVOEVOEVOE_v1826

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 backtest shows a +18.35% ROI on only three trades, creating a sample size too small to distinguish strategy edge from random noise. While the 66.7% win rate and 0.82 Sharpe suggest potential, the 17.18% max drawdown indicates significant volatility risk that one trade could not stabilize. Statistical confidence remains negligible due to the lack of trade frequency needed for robust distribution analysis. The next step is to retest the EVO_EVOEVOEVOE_v1826 logic across different market regimes or timeframes to validate consistency.

ADDITIONAL METRICS

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