



Backtest #44038 · ASC · EVO_EVOEVOEVOE_v1774

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% return on ASC with a 66.7% win rate, but the Sharpe ratio of 0.82 and 17.18% drawdown indicate mediocre risk-adjusted performance. With only three total trades, the sample size is statistically insignificant, making the results unreliable for forecasting future behavior. The lack of statistical confidence means the positive ROI could easily be noise rather than a sustainable edge. A concrete next step is to extend the backtest period to include at least fifty trades to establish a valid confidence interval. This larger dataset will reveal whether the strategy possesses genuine predictive power or merely benefited from short-term variance.

ADDITIONAL METRICS

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