



Backtest #50590 · ASC · EVO_EVOEVOEVOE_v1735

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_v1735 strategy delivered an 18.35% ROI with a 66.7% win rate, but the statistical confidence is negligible given only three total trades. A maximum drawdown of 17.18% indicates significant volatility exposure that warrants caution before live deployment. While the positive Sharpe ratio of 0.82 suggests decent risk-adjusted returns, the sample size is insufficient to validate the strategy's robustness against future market regimes. The next step is to expand the backtesting window with out-of-sample data or optimize parameters to ensure stability across different 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