



Backtest #51632 · ASC · EVO_EVOEVOEVOE_v1940

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_v1940 strategy shows a positive 18.35% return with a 66.7% win rate, yet the 17.18% maximum drawdown and low Sharpe ratio of 0.82 indicate significant volatility risk. With only three trades, the statistical confidence is negligible, meaning this result is likely noise rather than a robust edge. The limited sample size prevents any meaningful assessment of consistency or risk-adjusted performance under varying market conditions. A concrete next step is to expand the backtest window or adjust entry filters to generate sufficient trade data for reliable statistical validation.

ADDITIONAL METRICS

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