



Backtest #41100 · ASC · EVO_EVOEVOE_v1925

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 18.35% ROI and 66.7% win rate suggest initial signal efficacy for ASC under EVO_EVOEVOE_v1925. However, the 17.18% max drawdown indicates significant volatility exposure that erodes capital stability. With only three total trades, the 0.82 Sharpe ratio lacks statistical significance, making performance metrics unreliable for future prediction. The small sample size prevents robust confidence in the strategy's true risk-adjusted return profile. Next, expand the backtest period to at least fifty trades to establish a statistically valid baseline before further optimization.

ADDITIONAL METRICS

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