



Backtest #47917 · ASC · EVO_EVOEVOE_v757

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_EVOEVOE_v757 strategy on ASC generated an 18.35% return, yet the sample size of three trades renders any performance metric statistically insignificant. Although the 66.7% win rate suggests efficacy, a max drawdown of 17.18% reveals substantial volatility relative to such limited exposure. The low Sharpe ratio of 0.82 indicates that returns are not sufficiently risk-adjusted for institutional deployment at this stage. We must expand the dataset through a longer historical backtest or increase trade frequency to validate the robustness of the underlying logic before considering live capital allocation.

ADDITIONAL METRICS

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