



Backtest #50739 · ASC · EVO_EVOEVOEVOE_v1739

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_v1739 strategy generated an 18.35% return on ASC, yet the statistical significance is negligible given only three trades executed. While the 66.7% win rate indicates strong directional bias, the 17.18% maximum drawdown exposes severe volatility risk that the low Sharpe ratio of 0.82 confirms. Such a small sample size creates high variance, making the observed performance unreliable for live deployment without further validation. A prudent next step is to expand the lookback period or adjust entry filters to generate at least 50 historical trades before trusting the equity curve.

ADDITIONAL METRICS

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