



Backtest #51994 · ASC · EVO_EVOEVOEVOE_v746

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_v746 backtest on ASC shows an 18.35% gain, yet the 66.7% win rate lacks statistical validity with only three trades. A max drawdown of 17.18% relative to the minimal sample size suggests high variance rather than robust alpha. The Sharpe ratio of 0.82 indicates mediocre risk-adjusted returns, failing to confirm the strategy's edge. We must expand the sample size through live execution or a broader parameter sweep before deploying capital.

ADDITIONAL METRICS

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