



Backtest #53458 · ASC · EVO_EVOEVOEVOE_v796

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_v796 strategy generated an 18.35% return on ASC, yet the 0.82 Sharpe ratio and 17.18% drawdown signal excessive volatility relative to gains. With only three trades, the statistical confidence is negligible, making the 66.7% win rate and final capital of \$11,838.67 meaningless indicators of robustness. The limited sample size prevents distinguishing between genuine alpha and random noise, suggesting the strategy lacks reliability under current market regimes. A concrete next step is to extend the backtest window or increase trade frequency to validate performance consistency before live deployment.

ADDITIONAL METRICS

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