



Backtest #55131 · ASC · EVO_EVOEVOEVOE_v2025

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_v2025 strategy on ASC generated an 18.35% ROI with a 66.7% win rate, yet the Sharpe ratio of 0.82 indicates insufficient risk-adjusted returns for institutional deployment. A maximum drawdown of 17.18% is significant and concerning given the meager sample size of only three trades, which renders the statistical significance of these results negligible. The low trade count prevents robust validation of the strategy's behavior under varied market conditions, suggesting the observed performance is likely noise rather than a reliable edge. To proceed, we must expand the backtest dataset to at least 100 trades before considering live allocation.

ADDITIONAL METRICS

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