



Backtest #38634 · ASC · EVO_EVOEVOEVOE_v835

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_v835 strategy on ASC generated an 18.35% return with a 66.7% win rate, but the sample of only three trades renders these metrics statistically insignificant. A 17.18% maximum drawdown combined with a modest Sharpe ratio of 0.82 suggests the edge is fragile and likely driven by noise rather than robust alpha. The high variance relative to the low trade count indicates a lack of consistency in execution. We must increase the sample size through longer lookback periods before deploying live capital.

ADDITIONAL METRICS

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