



Backtest #47110 · ASC · EVO_EVOEVOEVOE_v823

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_v823 strategy on ASC generated an 18.35% return with a 66.7% win rate, yet the 17.18% maximum drawdown and low Sharpe ratio of 0.82 reveal significant instability. Such a sample size of only three trades provides insufficient statistical confidence to validate the edge or estimate true variance. While the positive outcome is promising, the extreme volatility relative to return indicates a high-risk profile unsuitable for capital preservation. We must expand the backtest period or adjust parameters to generate enough trade history for meaningful robustness checks.

ADDITIONAL METRICS

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