



Backtest #47404 · ASC · EVO_EVOEVOEVOE_v847

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_v847 strategy on ASC generated an 18.35% return, yet the statistical significance is critically low given only three executed trades. While the 66.7% win rate and 0.82 Sharpe ratio suggest potential edge, the 17.18% maximum drawdown indicates high volatility relative to the small sample. The strategy likely failed to capture sufficient market states to validate its robustness across different regimes. We must expand the backtest horizon or adjust parameters to gather more data points before considering 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