



Backtest #47648 · ASC · EVO_EVOEVOE_v696

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_EVOEVOE_v696 backtest on ASC yielded a positive 18.35% ROI with a 66.7% win rate, yet the Sharpe ratio of 0.82 indicates suboptimal risk-adjusted returns relative to the 17.18% drawdown. With only three total trades, the sample size is critically insufficient to validate the strategy's robustness or statistical significance. The wide variance suggests the edge is likely noise rather than a consistent alpha source. Further testing is required to determine if this performance is replicable or an outlier event.

ADDITIONAL METRICS

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