



Backtest #49673 · ASC · EVO_EVOEVOEVOE_v827

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_v827 strategy on ASC generated an 18.35% ROI, yet the sample size of only three trades renders the 66.7% win rate statistically insignificant. A Sharpe ratio of 0.82 indicates moderate risk-adjusted returns, but the 17.18% maximum drawdown suggests substantial volatility relative to the short trade history. We cannot validate the robustness of these signals without expanding the dataset to filter out random noise and overfitting artifacts. The next step is to run a walk-forward analysis on extended historical data to confirm if this edge holds across different market regimes.

ADDITIONAL METRICS

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