



Backtest #50591 · ASC · EVO_EVOEVOEVOE_v1756

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_v1756 backtest on ASC generated an 18.35% return, yet the statistical significance is critically compromised by only three executed trades. A Sharpe ratio of 0.82 combined with a 17.18% maximum drawdown indicates moderate risk-adjusted performance that lacks robustness for live deployment. The 66.7% win rate appears inflated by the extreme sample size, failing to validate the strategy under varying market conditions. We must expand the testing horizon using a larger dataset to determine if the observed alpha is reproducible or a data artifact.

ADDITIONAL METRICS

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