



Backtest #51988 · ASC · EVO_EVOEVOEVOE_v742

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_v742 strategy delivered an 18.35% ROI on ASC, driven by a 66.7% win rate, yet the sample of only three trades renders the Sharpe ratio of 0.82 statistically insignificant for institutional deployment. A maximum drawdown of 17.18% suggests high volatility, where a single loss would have erased most of the generated alpha. Without sufficient trade volume, these metrics reflect noise rather than robust edge, making any performance projection unreliable. I recommend expanding the backtest window or adjusting parameters to generate at least 50 trades before validating the strategy further.

ADDITIONAL METRICS

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