



Backtest #55036 · ASC · EVO_EVOEVOEVOE_v1780

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_v1780 strategy on ASC delivered an 18.35% ROI with a 66.7% win rate, yet the 17.18% max drawdown and meager 3 trades severely undermine statistical confidence. A Sharpe ratio of 0.82 suggests marginal risk-adjusted returns that are insufficient for institutional deployment given the extreme sample size. The strategy likely failed to account for variance in a low-frequency regime, resulting in a performance curve that is not representative of live market conditions. Immediate next steps require stress-testing the logic across multiple market regimes and expanding the sample size before any capital allocation.

ADDITIONAL METRICS

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