



Backtest #47713 · ASC · EVO_EVOEVOEVOE_v711

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_v711 strategy shows an 18.35% return on ASC with a 66.7% win rate, yet the 17.18% drawdown reveals excessive volatility. Three trades are insufficient to confirm statistical significance, meaning this alpha could easily be noise rather than a robust edge. The low Sharpe ratio of 0.82 indicates returns are not adequately compensated for the risk taken during this sample. You must expand the backtest window or adjust entry filters to generate enough data points for reliable validation.

ADDITIONAL METRICS

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