



Backtest #53303 · ASC · EVO_EVOEVOEVOE_v2373

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_v2373 strategy generated an 18.35% ROI on ASC with a 66.7% win rate, yet the 17.18% max drawdown and 0.82 Sharpe ratio indicate high volatility relative to returns. Statistical significance is critically low given only three trades, rendering the positive equity curve unreliable for live deployment. The sample size is insufficient to confirm edge, and the risk profile remains undefined without further historical testing. The immediate next step is to expand the backtest window and increase trade frequency to validate performance stability.

ADDITIONAL METRICS

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