



Backtest #53693 · ASC · EVO_EVOEVOEVOE_v2393

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_v2393 strategy generated +18.35% on ASC with a 66.7% win rate, yet a sample of only three trades creates extreme statistical noise. A Sharpe of 0.82 and 17.18% drawdown suggest the strategy lacks robustness against regime shifts. The positive return is likely an outlier rather than a sustainable alpha, as insufficient trade data prevents reliable confidence interval estimation. Next, increase the lookback period or adjust entry filters to generate a statistically significant sample size before live deployment.

ADDITIONAL METRICS

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