



Backtest #53889 · ASC · EVO\_EVOEVOEVOE\_v1771

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\_v1771 strategy on ASC delivered an 18.35% return with a 66.7% win rate, yet the statistical significance is negligible given only three total trades executed. A 17.18% maximum drawdown highlights substantial volatility risk that the current sample size cannot adequately quantify or filter. The 0.82 Sharpe ratio suggests moderate risk-adjusted performance, but this metric is unreliable without a larger dataset to confirm consistency. Expanding the backtest window or increasing trade frequency is the necessary next step to validate whether this result is an outlier or a reproducible edge. Until sample size grows, the strategy remains an unproven hypothesis rather than a robust institutional signal.

ADDITIONAL METRICS

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