



Backtest #32764 · ASC · EVO_EVOEVOE_v1832

ROI	Sharpe	Win Rate	Max Drawdown
+24.89%	1.05	66.7%	-17.18%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOE_v1832 strategy on ASC delivered a +24.89% return with a 66.7% win rate, yet the statistical significance is critically low due to only three total trades. A maximum drawdown of 17.18% suggests substantial volatility exposure that the minimal sample size fails to adequately characterize. While the Sharpe ratio of 1.05 appears promising, the lack of trade history prevents a reliable assessment of strategy robustness across different market regimes. We must execute a longer backtest with expanded parameter ranges to determine if these results are sustainable or merely noise. This initial validation is insufficient for institutional deployment without further historical verification.

ADDITIONAL METRICS

CAGR	24.89%
Sortino Ratio	0.97
Turnover	6.30x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$12492.59