



Backtest #33124 · ASC · EVO_EVOEVOEVOE_v802

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_EVOEVOEVOE_v802 strategy delivered a +24.89% return on ASC with a 66.7% win rate, yet the statistical significance is negligible due to only 3 executed trades. While the 1.05 Sharpe ratio suggests decent risk-adjusted performance, the 17.18% maximum drawdown indicates substantial volatility exposure that is poorly sampled in this small dataset. We cannot confidently validate the strategy's robustness or generalize its performance outside this specific timeframe. A critical next step is to expand the backtest window and increase trade frequency to gather sufficient data points for a statistically reliable assessment.

ADDITIONAL METRICS

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