



Backtest #39109 · ASC · EVO_EVOEVOEVOE_v875

ROI	Sharpe	Win Rate	Max Drawdown
+18.35%	0.82	66.7%	-17.18%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v875 strategy on ASC delivered an 18.35% ROI with a 66.7% win rate, yet the sample size of only three trades renders statistical significance impossible to confirm. A 17.18% maximum drawdown suggests significant tail risk exposure that is not adequately captured by a modest 0.82 Sharpe ratio. While entry timing appears precise, the lack of trade frequency prevents robust validation of edge or expectancy. The next step is to expand the backtest horizon or adjust parameters to generate a dataset of at least 100 trades for reliable risk profiling.

ADDITIONAL METRICS

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