



Backtest #47341 · ASC · EVO_EVOEVOEVOE_v634

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_v634 backtest on ASC shows an 18.35% return with a 66.7% win rate, yet the sample size of only three trades renders the 0.82 Sharpe ratio statistically insignificant. The 17.18% maximum drawdown suggests high volatility risk that the current data cannot fully validate. Without a larger trade history, these metrics may not reflect true strategy performance under normal market conditions. We must expand the lookback period or adjust entry filters to generate a more robust dataset before deployment.

ADDITIONAL METRICS

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