



Backtest #47342 · 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 strategy on ASC generated a nominal +18.35% return, yet the statistical significance is negligible due to only three executed trades. While the win rate of 66.7% suggests a directional edge, the 17.18% maximum drawdown exposes substantial volatility risk that a low Sharpe ratio of 0.82 confirms is not yet optimized. Any performance metrics must be viewed as highly volatile outliers rather than a robust signal for capital allocation. The primary next step is to extend the backtest timeframe to accumulate sufficient trade samples for reliable confidence intervals.

ADDITIONAL METRICS

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