



Backtest #47072 · ASC · EVO_EVOEVOEVOE_v815

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_v815 strategy delivered an 18.35% return on ASC with a 66.7% win rate, yet the 17.18% maximum drawdown and low Sharpe ratio of 0.82 reveal significant volatility relative to gains. This statistical profile is unreliable due to only three total trades, rendering the sample size insufficient to confirm robustness or calculate true expectancy. The narrow trade count suggests the entry logic fails to trigger frequently enough to smooth out capital exposure during adverse market moves. Re-running the test on a lower timeframe or widening parameter ranges is necessary to generate enough data points for meaningful validation.

ADDITIONAL METRICS

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