



Backtest #50766 · ASC · EVO_EVOEVOEVOE_v2295

ROI

+18.35%

Sharpe

0.82

Win Rate

66.7%

Max Drawdown

-17.18%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v2295 backtest on ASC shows an 18.35% gain but lacks statistical significance due to only three trades. A 66.7% win rate paired with a 0.82 Sharpe ratio suggests the edge is noisy rather than robust. The 17.18% maximum drawdown indicates significant downside risk that the small sample size cannot fully capture. We must expand the test window or adjust parameters before deploying capital. Next, I will run a sensitivity analysis across different timeframes to validate the strategy's stability.

ADDITIONAL METRICS

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