



Backtest #55579 · ASC · EVO_EVOEVOEVOE_v2149

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 backtest for the EVO_EVOEVOEVOE_v2149 strategy on ASC shows an 18.35% return, but the statistical significance is critically low given only three executed trades. While the 66.7% win rate and positive Sharpe ratio of 0.82 suggest a viable edge, the shallow sample size fails to confirm robustness against market regime changes. The 17.18% maximum drawdown indicates significant volatility exposure that warrants closer inspection before live deployment. The next step is to expand the historical lookback period or introduce a secondary filter to increase trade frequency and validate the strategy's consistency.

ADDITIONAL METRICS

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