



Backtest #44229 · ASC · EVO_EVOEVOE_v1816

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_EVOEVOE_v1816 strategy on ASC generated an 18.35% return, yet the 17.18% drawdown and low Sharpe of 0.82 reveal excessive volatility risk. With only three trades, the 66.7% win rate lacks statistical significance and could be purely random noise. The sample size is insufficient to validate the edge, making the results unreliable for institutional deployment. We must run a longer backtest or walk-forward analysis to confirm robustness before live execution.

ADDITIONAL METRICS

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