



Backtest #47762 · ASC · EVO_EVOEVOEVOE_v724

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_v724 strategy generated an 18.35% ROI on ASC, yet the sample size of only three trades severely limits statistical confidence for any meaningful deployment. A 66.7% win rate is promising, but the 17.18% maximum drawdown indicates significant volatility that the current parameters may not adequately filter. The low trade count prevents distinguishing between genuine alpha and random noise, making the Sharpe ratio of 0.82 unreliable for risk assessment. We must expand the dataset by running a walk-forward analysis with varying timeframes to validate strategy robustness before considering 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