



Backtest #53661 · ASC · EVO_EVOEVOE_v2049

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_v2049 backtest on ASC shows an 18.35% ROI with a 66.7% win rate, yet the statistical significance is critically low given only three trades executed. A 17.18% maximum drawdown indicates high volatility sensitivity, while the 0.82 Sharpe ratio suggests mediocre risk-adjusted returns relative to the drawdown incurred. Relying on this limited sample size creates a false sense of security, as the strategy lacks the robustness to confirm its edge in live markets. Before deployment, you must expand the lookback period and optimize parameters to generate a statistically meaningful dataset that validates the observed performance.

ADDITIONAL METRICS

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