



Backtest #53889 · ASC · EVO_EVOEVOE_v1771

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_v1771 strategy on ASC delivered an 18.35% return with a 66.7% win rate, yet the statistical significance is negligible given only three total trades executed. A 17.18% maximum drawdown highlights substantial volatility risk that the current sample size cannot adequately quantify or filter. The 0.82 Sharpe ratio suggests moderate risk-adjusted performance, but this metric is unreliable without a larger dataset to confirm consistency. Expanding the backtest window or increasing trade frequency is the necessary next step to validate whether this result is an outlier or a reproducible edge. Until sample size grows, the strategy remains an unproven hypothesis rather than a robust institutional signal.

ADDITIONAL METRICS

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