



Backtest #55744 · ASC · EVO_EVOEVOEVOE_v2199

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 EVO_EVOEVOEVOE_v2199 backtest on ASC shows a +18.35% return driven by only three trades, which severely limits statistical significance. Despite a 66.7% win rate, the 17.18% maximum drawdown indicates high volatility risk that contradicts the modest 0.82 Sharpe ratio. The strategy lacks robustness because such low trade counts cannot reliably predict future performance or handle regime shifts. We must increase sample size through extended timeframes or different volatility conditions before deployment. Conduct a walk-forward analysis to validate if these results generalize across market cycles.

ADDITIONAL METRICS

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