



Backtest #38302 · ASC · EVO_EVOEVOGG1R_v470

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_EVOEVOGG1R_v470 strategy on ASC delivered an 18.35% ROI with a 66.7% win rate, yet the 17.18% drawdown and 0.82 Sharpe ratio suggest a fragile edge driven by only three trades. This sample size is statistically insignificant, rendering the profitability untrustworthy for live deployment without a wider validation set. The high drawdown relative to the short horizon indicates a lack of robustness against adverse price action. We must run a fresh backtest with a different random seed or expanded lookback period to confirm whether the alpha is persistent or merely noise.

ADDITIONAL METRICS

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