



Backtest #44226 · ASC · EVO_EVOEVOEVOE_v1815

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_v1815 strategy on ASC generated an 18.35% ROI with a 66.7% win rate, yet the statistical significance is critically compromised by only three executed trades. A maximum drawdown of 17.18% against a Sharpe ratio of 0.82 suggests the edge is fragile and vulnerable to regime shifts rather than robust alpha. The high variance implies the results are likely noise rather than a replicable signal given the extremely limited sample size. The immediate next step is to expand the backtesting window or adjust entry filters to generate a minimum of 50 trades before deploying live capital. This analysis confirms that short-term performance metrics are insufficient to validate the strategy's viability for institutional deployment.

ADDITIONAL METRICS

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