



Backtest #47075 · ASC · EVO_EVOEVOEVOE_v817

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_v817 strategy generated +18.35% ROI on ASC with a 66.7% win rate, yet the sample size of only three trades severely undermines statistical confidence. The 17.18% maximum drawdown indicates significant tail risk that a single winning streak cannot offset, while a Sharpe ratio of 0.82 suggests returns are barely compensating for volatility. This backtest lacks the trade volume necessary to confirm robustness or filter out random noise inherent in such low-frequency executions. We must execute a longer historical backtest with expanded parameters to validate whether this setup is a genuine edge or a statistical anomaly.

ADDITIONAL METRICS

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