



Backtest #52788 · ASC · EVO_EVOEVOEVOE_v1869

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_v1869 strategy on ASC generated an 18.35% return, yet a sample of just three trades creates negligible statistical confidence for any institutional deployment. While the 66.7% win rate suggests a robust edge, a 17.18% drawdown exposes significant tail risk that the limited sample size cannot quantify. The low Sharpe ratio of 0.82 indicates that returns were likely driven by luck rather than consistent risk-adjusted performance. You must expand the backtest horizon with more historical data before validating the strategy's reliability.

ADDITIONAL METRICS

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