



Backtest #53921 · ASC · EVO_EVOEVOEVOE_v2013

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_v2013 strategy generated an 18.35% ROI on ASC, but the analysis is statistically insignificant due to only three executed trades. A win rate of 66.7% and 0.82 Sharpe ratio are misleading without sufficient sample size to confirm robustness or true risk-adjusted performance. The 17.18% maximum drawdown indicates high volatility exposure that requires validation before live deployment. We must expand the backtest across different market regimes and timeframes to build statistical confidence before considering capital allocation.

ADDITIONAL METRICS

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