



Backtest #38761 · ASC · EVO_EVOEVOE_v683

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_EVOEVOE_v683 strategy generated a +18.35% return on ASC with a 66.7% win rate, yet the statistical validity is critically compromised by only three executed trades. A Sharpe ratio of 0.82 suggests moderate risk-adjusted returns, but the 17.18% maximum drawdown indicates significant volatility exposure that a small sample size fails to capture. Relying on such limited historical data creates a false sense of confidence, making the results highly susceptible to overfitting and random noise rather than robust market edge. The next concrete step is to expand the backtest period or adjust the simulation parameters to increase trade volume and validate if the strategy maintains performance under diverse market conditions. This

ADDITIONAL METRICS

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