



Backtest #44168 · ASC · EVO_EVOEVOEVOE_v1799

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_v1799 strategy on ASC generated an 18.35% return, but the statistical significance is negligible due to only three trades executed. A 16.7% win rate combined with a 17.18% maximum drawdown indicates high volatility and potential overfitting to a tiny sample set. The 0.82 Sharpe ratio suggests mediocre risk-adjusted performance relative to the capital deployed. I recommend expanding the test window to at least 50 trades before considering live deployment to validate robustness.

ADDITIONAL METRICS

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