



Backtest #45458 · ASC · EVO_EVOEVOEVOE_v1743

ROI

+18.35%

Sharpe

0.82

Win Rate

66.7%

Max Drawdown

-17.18%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1743 strategy on ASC delivered an 18.35% return with a 66.7% win rate, yet the statistical validity is critically compromised by only three executed trades. The 17.18% maximum drawdown combined with a Sharpe ratio of 0.82 suggests significant volatility and insufficient risk-adjusted stability for institutional standards. Without a larger sample size, this performance could easily be a result of overfitting rather than robust market edges. We must expand the backtesting window to hundreds of trades before deploying any capital under this configuration.

ADDITIONAL METRICS

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