



Backtest #48277 · ASC · EVO_EVOEVOEVOE_v875

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_v875 strategy on ASC generated +18.35% ROI with a 66.7% win rate, yet the 17.18% maximum drawdown and low Sharpe ratio of 0.82 indicate excessive volatility. The statistical confidence is critically low due to only three total trades, rendering the performance metrics unreliable and prone to overfitting. While the gross return appears promising, the risk-adjusted metrics suggest the strategy fails to generate consistent alpha under stress conditions. We must expand the sample size significantly before validating the edge.

ADDITIONAL METRICS

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