



Backtest #47574 · 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 backtest on ASC shows an 18.35% ROI with a 66.7% win rate, yet the 17.18% drawdown and 0.82 Sharpe ratio indicate significant instability per trade. With only three trades executed, the statistical sample is too small to confirm strategy robustness or reliability. The high volatility suggests the entry logic lacks sufficient filtering against adverse market moves. Before deploying real capital, you must stress-test the strategy across multiple market regimes to validate if these results are replicable.

ADDITIONAL METRICS

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