



Backtest #55402 · ASC · EVO_EVOEVOEVOE_v2175

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_v2175 strategy generated an 18.35% return on ASC with a 66.7% win rate, yet the 17.18% maximum drawdown and 0.82 Sharpe ratio indicate high volatility relative to returns. With only three total trades executed, the statistical significance of these metrics is negligible, making the performance statistically unreliable and prone to overfitting on this specific sample. While the positive ROI suggests potential efficacy, the limited trade count prevents any confident assessment of strategy robustness or risk-adjusted performance under varying market conditions. The immediate next step is to expand the backtest lookback period to generate a larger trade history and validate whether these results hold outside the current

ADDITIONAL METRICS

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