



Backtest #51142 · ASC · EVO_EVOEVOEVOE_v533

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_v533 strategy delivered an 18.35% ROI on ASC with a 66.7% win rate, yet the sample of only three trades renders these metrics statistically insignificant and prone to overfitting. While the entry logic appears to have captured upward momentum, the 17.18% maximum drawdown and subpar 0.82 Sharpe ratio suggest the strategy lacks robust risk-adjusted returns during volatility. You must expand the dataset through forward testing or parameter optimization before considering deployment, as current performance offers no reliable confidence interval for future profitability. The primary next step is running a walk-forward analysis to validate stability across multiple market regimes.

ADDITIONAL METRICS

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