



Backtest #57360 · ASC · EVO_EVOEVOEVOE_v1831

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_v18311 strategy generated an 18.35% ROI on ASC with a 0.82 Sharpe, yet the 17.18% drawdown and merely three trades indicate extreme statistical unreliability. A win rate of 66.7% is meaningless without sufficient sample size to confirm edge over random noise. The strategy likely failed to capture the asset's full volatility profile, suggesting parameters are overfit to a specific short-term regime. Conduct a walk-forward optimization on a larger dataset to validate whether this performance persists before live deployment.

ADDITIONAL METRICS

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