



Backtest #47003 · ASC · EVO_EVOEVOEVOE_v530

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_v530 strategy delivered a robust 18.35% ROI on ASC, yet the sample size of only three trades renders the 66.7% win rate statistically insignificant. A Sharpe ratio of 0.82 suggests moderate risk-adjusted returns, but the 17.18% maximum drawdown indicates substantial volatility that requires scrutiny before live deployment. We cannot validate the edge without increasing trade frequency to ensure results are not merely outliers. The immediate next step is running a longer backtest or walk-forward analysis to confirm strategy robustness across varied 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