



Backtest #50824 · ASC · EVO_EVOVELOCIT_v1531

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_EVOVELOCIT_v1531 strategy generated an 18.35% ROI on ASC, yet the 66.7% win rate across only three trades lacks statistical significance and cannot support institutional deployment. A 17.18% maximum drawdown indicates high volatility exposure that contradicts the modest 0.82 Sharpe ratio, suggesting poor risk-adjusted performance. We must expand the sample size through extended backtesting to validate whether these results reflect a robust edge or mere noise. Consequently, I recommend running a walk-forward analysis to assess parameter stability before any 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