



Backtest #56242 · ASC · EVO_EVOEVOEVOE_v522

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_v522 strategy on ASC delivered +18.35% returns, yet the 0.82 Sharpe ratio and 17.18% drawdown reveal significant volatility relative to gains. A 66.7% win rate with only three trades lacks statistical confidence, rendering the results highly susceptible to random noise rather than robust alpha. The strategy likely overfitted to specific price action, failing to generalize beyond this narrow sample. Before deployment, run a cross-asset backtest on correlated pairs to validate whether the logic holds outside of ASC.

ADDITIONAL METRICS

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