



Backtest #51959 · ASC · EVO_EVOEVOEVOE_v727

ROI

+18.35%

Sharpe

0.82

Win Rate

66.7%

Max Drawdown

-17.18%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v727 strategy generated an 18.35% ROI with a 66.7% win rate on ASC, yet the 17.18% maximum drawdown highlights significant volatility risk. Statistical confidence remains low due to only three executed trades, rendering the 0.82 Sharpe ratio insufficient for institutional deployment. The strategy lacks robustness in adverse market conditions, suggesting the entry logic may be overfitted to recent noise. A mandatory next step is to expand the sample size via extended backtesting across multiple market regimes before any live allocation.

ADDITIONAL METRICS

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