



Backtest #56239 · ASC · EVO_EVOEVOEVOE_v517

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_v517 strategy generated an 18.35% return on ASC, yet the 17.18% drawdown and low trade count of three severely limit statistical validity. A Sharpe ratio of 0.82 suggests moderate risk-adjusted performance, but the minimal sample size renders any confidence intervals too wide to draw firm conclusions. The high win rate of 66.7% may indicate an overfitting artifact rather than a robust edge in current market conditions. You must execute a forward test with live data to verify if this signal logic holds beyond this narrow dataset. Do not deploy capital until the strategy demonstrates consistency across a larger, out-of-sample period.

ADDITIONAL METRICS

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