



Backtest #56464 · ASC · EVO_EVOEVOEVOE_v775

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_v775 strategy generated +18.35% ROI on ASC with a 66.7% win rate, yet the Sharpe ratio of 0.82 indicates mediocre risk-adjusted returns. Such a performance on only three trades lacks statistical significance, rendering the 17.18% maximum drawdown potentially unrepresentative of live market behavior. We cannot validate the robustness of the entry logic or the stability of the edge without expanding the sample size significantly. The immediate next step is to execute a backtest on a longer historical lookback period to assess whether these results persist under 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