



Backtest #47421 · ASC · EVO_EVOEVOEVOE_v644

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_v644 strategy generated +18.35% ROI on ASC, yet the 66.7% win rate lacks statistical significance given only three trades. While the Sharpe ratio of 0.82 and a maximum drawdown of 17.18% suggest controlled risk, the narrow sample size prevents confident assertion of edge. The final capital of \$11,838.67 reflects the model's performance but does not validate robustness against market regime shifts. We must execute an out-of-sample backtest to determine if these metrics represent a true signal or a curve-fitting artifact.

ADDITIONAL METRICS

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