



Backtest #47640 · ASC · EVO_EVOEVOE_v684

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_EVOEVOE_v684 strategy generated an 18.35% ROI on ASC, yet the statistical significance is negligible due to only three trades. A win rate of 66.7% paired with a 17.18% drawdown suggests the sample size is too small to validate the edge or risk profile. The modest Sharpe ratio of 0.82 indicates returns were not adequately risk-adjusted relative to the volatility observed. Before deploying any capital, the strategy requires extensive parameter optimization and validation on a longer historical dataset to ensure robustness.

ADDITIONAL METRICS

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