



Backtest #51784 · ASC · EVO_EVOEVOEVOE_v587

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_v587 strategy generated an 18.35% ROI on ASC with a 66.7% win rate, yet the extremely low trade count of three renders these statistics statistically insignificant. A maximum drawdown of 17.18% exposes significant downside risk that the current sample size fails to contextualize against potential market volatility. While the positive Sharpe ratio of 0.82 suggests acceptable risk-adjusted returns in this simulation, it likely overfits to noise rather than capturing a robust alpha signal. We must increase the sample size through extended historical backtesting or walk-forward analysis before deploying live capital.

ADDITIONAL METRICS

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