



Backtest #47421 · ASC · EVO\_EVOEVOEVOE\_v644

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_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 |