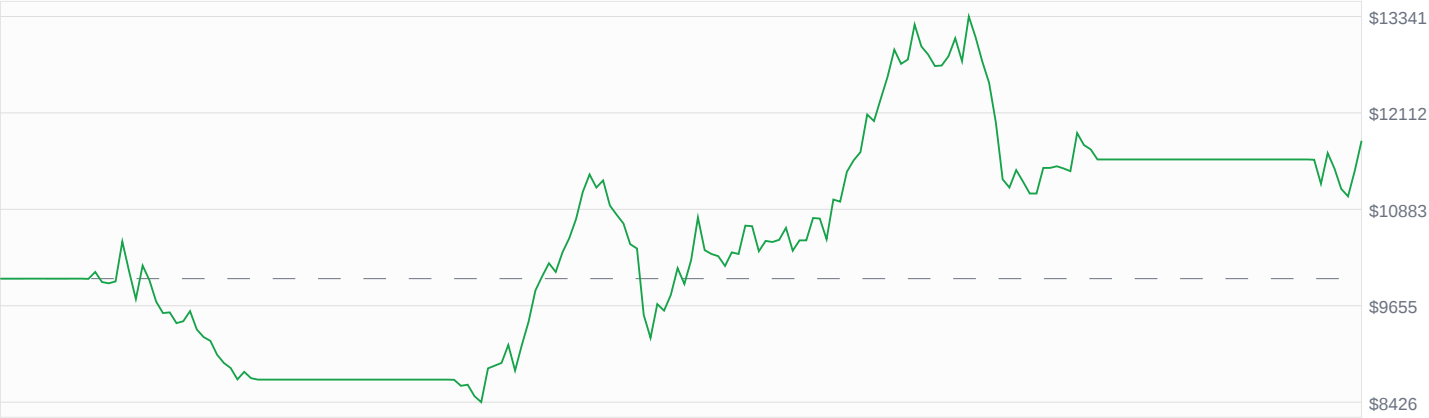




Backtest #29460 · ASC · EVO_EVOEVOEVOG_v497

ROI	Sharpe	Win Rate	Max Drawdown
+17.53%	0.81	66.7%	-17.18%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy shows strong profitability with a 17.53% ROI and 66.7% win rate, though the 0.81 Sharpe and 17.18% drawdown signal moderate risk. However, a sample size of only three trades renders these statistics statistically insignificant, lacking the confidence required for institutional deployment. The high drawdown relative to the small trade count suggests extreme sensitivity to single market events. Immediate next steps involve running extensive backtests on diverse timeframes to validate the edge and increase the sample size for robust statistical significance.

ADDITIONAL METRICS

CAGR	17.53%
Sortino Ratio	0.74
Turnover	6.22x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$11756.93