



Backtest #3138 · ASC · EVO\_EVOEVOEVOE\_v1957

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| +18.76% | 0.86   | 66.7%    | -16.91%      |

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The backtest shows a strong ROI of 18.76% and win rate of 66.7%, but only three trades provide negligible statistical confidence. The Sharpe ratio of 0.86 is decent, yet the 16.91% max drawdown signals meaningful risk relative to the tiny sample. This result cannot yet distinguish skill from variance. Next, run a walk-forward optimization with a larger train-test split to validate robustness before any live deployment.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 18.76%     |
| Sortino Ratio   | 0.77       |
| Turnover        | 6.05x      |
| Total Trades    | 3          |
| Initial Capital | \$9997.00  |
| Final Capital   | \$11876.09 |