



Backtest #33945 · ASC · EVO\_EVOEVOEVOE\_v671

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| +24.89% | 1.05   | 66.7%    | -17.18%      |

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO\_EVOEVOEVOE\_v671 strategy on ASC delivered a +24.89% ROI with a 1.05 Sharpe ratio, yet the statistical significance is critically low due to only three total trades. While the 66.7% win rate indicates selective precision, the 17.18% maximum drawdown reveals substantial volatility exposure inherent in this small sample size. We cannot confidently project forward performance or risk-adjusted stability without a larger dataset to validate edge consistency. The immediate next step is to expand the backtest lookback period or refine entry filters to generate a robust enough trade history for institutional-grade validation.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 24.89%     |
| Sortino Ratio   | 0.97       |
| Turnover        | 6.30x      |
| Total Trades    | 3          |
| Initial Capital | \$10000.00 |
| Final Capital   | \$12492.59 |