



Backtest #38787 · ASC · EVO\_EVOEVOE\_v684

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_EVOEVOE\_v684 strategy generated an 18.35% return on ASC with a 66.7% win rate, yet the sample of only three trades renders statistical significance impossible. The 0.82 Sharpe ratio suggests moderate risk-adjusted performance, but a 17.18% maximum drawdown indicates significant exposure to single-event volatility. We cannot validate the strategy's robustness without expanding the trade history to filter out noise and confirm consistency. The immediate next step is to run a longer backtest on higher timeframe data to assess if these results hold under different market regimes.

ADDITIONAL METRICS

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