



Backtest #46763 · ASC · EVO\_EVOWEBIDEA\_v172

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_EVOWEBIDEA\_v172 strategy generated an 18.35% return on ASC, yet the 17.18% maximum drawdown reveals excessive volatility relative to the 0.82 Sharpe ratio. Statistical confidence in these results is negligible given only three executed trades, making the 66.7% win rate an unreliable signal of robustness. The strategy likely overfitted to recent price noise rather than capturing a sustainable market edge. We must expand the sample size by running a walk-forward analysis across different market regimes before deploying live capital.

ADDITIONAL METRICS

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