



Backtest #47705 · ASC · EVO\_EVOEVOEVOE\_v867

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_EVOEVOEVOE\_v867 backtest on ASC shows a 18.35% ROI with a 66.7% win rate, yet the statistical significance is negligible due to only three trades executed. A maximum drawdown of 17.18% indicates substantial volatility risk that the current sample size cannot reliably quantify or predict. The Sharpe ratio of 0.82 suggests mediocre risk-adjusted returns relative to the high drawdown potential observed. Expanding the backtest with an extended time horizon or adding a volatility filter is the necessary next step to validate strategy robustness.

ADDITIONAL METRICS

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