



Backtest #53458 · ASC · EVO\_EVOEVOEVOE\_v796

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_v796 strategy generated an 18.35% return on ASC, yet the 0.82 Sharpe ratio and 17.18% drawdown signal excessive volatility relative to gains. With only three trades, the statistical confidence is negligible, making the 66.7% win rate and final capital of \$11,838.67 meaningless indicators of robustness. The limited sample size prevents distinguishing between genuine alpha and random noise, suggesting the strategy lacks reliability under current market regimes. A concrete next step is to extend the backtest window or increase trade frequency to validate performance consistency before live deployment.

ADDITIONAL METRICS

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