



Backtest #55579 · ASC · EVO\_EVOEVOEVOE\_v2149

|         |        |          |              |
|---------|--------|----------|--------------|
| 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 backtest for the EVO\_EVOEVOEVOE\_v2149 strategy on ASC shows an 18.35% return, but the statistical significance is critically low given only three executed trades. While the 66.7% win rate and positive Sharpe ratio of 0.82 suggest a viable edge, the shallow sample size fails to confirm robustness against market regime changes. The 17.18% maximum drawdown indicates significant volatility exposure that warrants closer inspection before live deployment. The next step is to expand the historical lookback period or introduce a secondary filter to increase trade frequency and validate the strategy's consistency.

ADDITIONAL METRICS

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