



Backtest #47640 · 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% ROI on ASC, yet the statistical significance is negligible due to only three trades. A win rate of 66.7% paired with a 17.18% drawdown suggests the sample size is too small to validate the edge or risk profile. The modest Sharpe ratio of 0.82 indicates returns were not adequately risk-adjusted relative to the volatility observed. Before deploying any capital, the strategy requires extensive parameter optimization and validation on a longer historical dataset to ensure robustness.

ADDITIONAL METRICS

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