



Backtest #47763 · ASC · EVO\_EVOEVOEVOE\_v725

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_v725 strategy generated an 18.35% ROI on ASC with a 66.7% win rate, yet the 0.82 Sharpe ratio and 17.18% drawdown reveal fragility. Statistical significance is negligible given only three trades, rendering the performance highly sensitive to outliers rather than robust alpha. The strategy likely overfitted to specific price structures, as evidenced by the inability to generate sufficient trade frequency to smooth variance. A concrete next step is expanding the sample size by testing on higher timeframes or correlated assets to validate consistency beyond this narrow dataset. This analysis remains educational and does not constitute investment advice.

ADDITIONAL METRICS

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