



Backtest #53694 · ASC · EVO_EVOEVOEVOE_v2393

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_v2393 strategy delivered an 18.35% return on ASC with a 66.7% win rate, yet the sample size of only three trades renders these statistics statistically insignificant and prone to overfitting. While the Sharpe ratio of 0.82 suggests acceptable risk-adjusted performance, the 17.18% maximum drawdown indicates high volatility that could destabilize live capital. We must expand the dataset through a broader time window or different market conditions to validate if this edge is robust or merely a result of curve fitting. The immediate next step is to run a walk-forward analysis to confirm strategy stability across non-overlapping periods before allocating any real funds.

ADDITIONAL METRICS

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