



Backtest #48310 · ASC · EVO_EVOEVOEVOE_v2283

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_v2283 strategy on ASC delivered an 18.35% ROI with a 66.7% win rate, yet the sample size of merely three trades renders the 0.82 Sharpe ratio statistically insignificant. While the strategy successfully captured asymmetric gains, the 17.18% maximum drawdown indicates high volatility exposure that could easily flip with slightly different price action. Without additional trade data, confidence in the edge remains low, and the results are likely overfit to this specific short-term sequence. The next step is to run a walk-forward analysis or extend the lookback period to validate consistency before increasing position sizing.

ADDITIONAL METRICS

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