



Backtest #1527 · ASC · EVO_EVOEVOEVOE_v824

ROI	Sharpe	Win Rate	Max Drawdown
+18.76%	0.86	66.7%	-16.91%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The strategy delivered a +18.76% ROI with a 0.86 Sharpe and 66.7% win rate, but the sample of only 3 trades renders these statistics statistically insignificant. The 16.91% max drawdown is disproportionate to the trade count, suggesting high per-trade risk or concentration. Confidence in edge is negligible given the tiny dataset. Next step: run a walk-forward optimization with at least 100+ out-of-sample trades to validate robustness before any deployment.

ADDITIONAL METRICS

CAGR	18.76%
Sortino Ratio	0.77
Turnover	6.05x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$11876.09