



Backtest #38626 · ASC · EVO_EVOEVOEVOE_v606

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_v606 backtest on ASC generated an 18.35% ROI with a 66.7% win rate, yet the strategy executed only three trades, creating a severe sample size limitation that invalidates the statistical confidence in these metrics. While the initial performance appears promising, the shallow trade history masks potential overfitting and prevents a reliable assessment of the strategy's robustness against market volatility. The 17.18% maximum drawdown suggests significant downside risk that the current sample fails to contextualize properly. We must expand the testing horizon or adjust parameters to generate a statistically significant dataset before deploying capital.

ADDITIONAL METRICS

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