



Backtest #47702 · ASC · EVO_EVOEVOEVOG_v1670

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_EVOEVOEVOG_v1670 strategy delivered an 18.35% ROI 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 0.82 Sharpe ratio suggests reasonable risk-adjusted returns, the 17.18% maximum drawdown indicates substantial volatility exposure that warrants caution before live deployment. The performance metrics are likely driven by a small number of outlier trades rather than a robust edge in the ASC asset class. We must expand the backtesting window or adjust parameters to gather sufficient data points for a reliable confidence interval. The immediate next step is to re-run the simulation with stricter slippage assumptions and a longer historical

ADDITIONAL METRICS

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