



Backtest #47712 · ASC · EVO_EVOEVOE_v711

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_EVOEVOE_v711 strategy generated a nominal +18.35% ROI on ASC, yet the statistical validity is critically compromised by only three total trades. While the 66.7% win rate and 0.82 Sharpe ratio suggest potential edge, a sample size of three is insufficient to confirm robustness against market noise. The 17.18% maximum drawdown indicates significant tail risk that a small dataset fails to capture meaningfully. Consequently, this result remains a hypothesis rather than a proven edge until validated on a larger, out-of-sample dataset. The immediate next step is to re-run the backtest with a longer historical window or adjusted parameters to accumulate at least 50 trades for statistical significance.

ADDITIONAL METRICS

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