



Backtest #47647 · ASC · EVO_EVOEVOEVOE_v692

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_v692 strategy on ASC generated an 18.35% ROI with a 66.7% win rate, yet the sample size of only three trades renders the 0.82 Sharpe ratio statistically insignificant. A 17.18% drawdown indicates high volatility exposure that cannot be validated without a larger dataset, making the apparent profitability likely a result of survivorship bias rather than robust alpha. Relying on this limited history creates a false sense of security regarding risk-adjusted returns and potential tail events. The next step is mandatory: expand the backtest window to include at least 500 trades or different market regimes to confirm stability. Until the statistical power increases, treat the performance as anecdotal and refrain from live

ADDITIONAL METRICS

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