



Backtest #1569 · ASC · EVO_EVOEVOEVOE_v608

ROI

+18.76%

Sharpe

0.86

Win Rate

66.7%

Max Drawdown

-16.91%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTEHera local LLM

With only 3 trades, the +18.76% ROI and 66.7% win rate are statistically untrustworthy; the Sharpe of 0.86 and -16.91% drawdown cannot be generalized from such a tiny sample. The strategy's edge is indistinguishable from random noise at this scale. Next step: run a walk-forward optimization with a minimum 50-trade OOS sample to validate robustness before any live deployment.

ADDITIONAL METRICS

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