



Backtest #38471 · ASC · EVO_EVOEVOEVOE_v533

ROI

+18.35%

Sharpe

0.82

Win Rate

66.7%

Max Drawdown

-17.18%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v533 strategy on ASC delivered an 18.35% ROI with a 66.7% win rate, yet the 17.18% drawdown and low Sharpe ratio of 0.82 highlight significant risk. The sample size of only three trades renders these statistical metrics unreliable and prone to overfitting noise rather than capturing genuine alpha. While the directional bias appears profitable, the lack of trade frequency prevents validation of the strategy's robustness under varying market conditions. We must expand the sample size immediately by optimizing entry thresholds and testing on a broader historical dataset before deployment.

ADDITIONAL METRICS

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