



Backtest #47714 · ASC · EVO_EVOEVOEVOE_v711

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_v711 strategy generated an 18.35% ROI on ASC with a 66.7% win rate, yet the 17.18% maximum drawdown and low Sharpe ratio of 0.82 suggest significant volatility. Statistical significance is critically weak due to only three total trades, rendering the win rate unreliable and the performance metrics prone to random noise. The strategy failed to capture sufficient trend stability, as evidenced by the sharp drawdown relative to returns, indicating overfitting or poor parameter selection for this specific asset. Immediate next step is to expand the dataset for ASC and reduce position sizing to validate if the edge holds under broader market conditions.

ADDITIONAL METRICS

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