



Backtest #47652 · ASC · EVO_EVOEVOEVOE_v693

ROI

+18.35%

Sharpe

0.82

Win Rate

66.7%

Max Drawdown

-17.18%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The EVO_EVOEVOEVOE_v693 strategy generated an 18.35% ROI on ASC with a 66.7% win rate, yet the 17.18% maximum drawdown and only 3 total trades reveal severe overfitting risks. The low trade count fails to provide statistical confidence for the 0.82 Sharpe ratio, making the performance highly sensitive to minor parameter shifts. While the strategy captured a profitable trend, its inability to execute a robust sample size suggests the edge is likely noise rather than alpha. I recommend expanding the backtest window and testing adjacent parameters to validate if the win rate persists before live deployment.

ADDITIONAL METRICS

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