



Backtest #51929 · ASC · EVO\_EVOEVOEVOE\_v867

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\_v867 strategy on ASC generated an 18.35% ROI with a 66.7% win rate, yet the statistical significance is negligible given only three total trades. A 17.18% maximum drawdown combined with a low Sharpe ratio of 0.82 suggests high sensitivity to volatility rather than robust trend capture. The strategy failed to prove consistency, as such metrics are highly susceptible to random noise in such a small sample. You must increase the backtest horizon or adjust parameters to gather sufficient data points before considering deployment.

ADDITIONAL METRICS

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