



Backtest #55124 · ASC · EVO_EVOEVOEVOE_v1799

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_v1799 strategy delivered an 18.35% ROI on ASC with a 66.7% win rate, yet the statistical significance is negligible due to only three executed trades. While the Sharpe ratio of 0.82 suggests reasonable risk-adjusted returns, the 17.18% maximum drawdown indicates substantial volatility exposure during specific market conditions. This limited sample size prevents reliable generalization of the strategy's robustness across different market regimes. A critical next step is to expand the backtest window or optimize parameters to generate a larger sample size for more confident performance validation.

ADDITIONAL METRICS

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