



Backtest #55395 · ASC · EVO_EVOEVOEVOE_v2173

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_v2173 backtest on ASC shows an 18.35% return with a 66.7% win rate, yet the sample size of only three trades renders these metrics statistically insignificant. A sharp 0.82 Sharpe ratio and 17.18% maximum drawdown suggest that while the strategy captured upside, it lacks robustness against market noise and suffers from overfitting. Without more data points, we cannot confirm whether the profitability stems from genuine alpha or random luck in a specific market regime. The immediate next step is to execute a rolling window analysis to determine if these parameters hold under different 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