



Backtest #55587 · ASC · EVO_EVOEVOEVOE_v2268

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_v2268 strategy on ASC generated an 18.35% ROI with a 66.7% win rate, yet the three-trade sample size renders these metrics statistically insignificant. A maximum drawdown of 17.18% highlights substantial volatility risk that the current sample fails to contextualize reliably. The 0.82 Sharpe ratio suggests mediocre risk-adjusted returns, indicating the edge may be noise rather than a sustainable edge. We must expand the backtest horizon to validate performance stability before deploying live capital. Re-running the simulation with a longer historical window is the necessary next step to confirm robustness.

ADDITIONAL METRICS

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