



Backtest #55627 · ASC · EVO_EVOEVOEVOE_v2411

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_v2411 strategy generated an 18.35% return on ASC with a 66.7% win rate, but the sample size of only three trades renders any statistical confidence negligible. The high drawdown of 17.18% relative to the low Sharpe ratio of 0.82 indicates significant volatility and poor risk-adjusted performance rather than genuine alpha. We cannot validate the robustness of the entry logic without a larger dataset to filter out survivorship bias and random noise. The immediate next step is to run a forward test with tighter stop losses to validate risk controls before scaling capital.

ADDITIONAL METRICS

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