



Backtest #43937 · ASC · EVO_EVOEVOEVOE_v2055

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_v2055 strategy generated an 18.35% ROI on ASC with a 66.7% win rate, yet the statistical validity is critically compromised by only three trades. A maximum drawdown of 17.18% combined with a modest Sharpe ratio of 0.82 indicates excessive volatility and a lack of robust risk-adjusted returns. Such a small sample size fails to provide confidence in the strategy's ability to survive different market regimes or avoid overfitting. The high win rate likely stems from luck rather than a consistent edge, making this result a statistical outlier rather than a reliable pattern. You must run a longer backtest or optimize parameters across multiple assets to validate if this performance is reproducible before deployment.

ADDITIONAL METRICS

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