



Backtest #44051 · ASC · EVO_EVOEVOEVOE_v1778

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 strategy delivered an 18.35% ROI with a 66.7% win rate, suggesting directional edge. However, the Sharpe ratio of 0.82 is mediocre, and the 17.18% max drawdown indicates significant volatility. Statistical confidence is near zero given only three total trades, making results statistically insignificant. The sample size is too small to distinguish skill from luck. Run a longer backtest with at least fifty trades to validate robustness.

ADDITIONAL METRICS

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