



Backtest #44618 · ASC · EVO_EVOEVOEVOE_v2339

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 +18.35% return and 66.7% win rate suggest a viable edge for ASC, but the 0.82 Sharpe ratio is moderate and the 17.18% drawdown indicates high volatility. Critically, only three trades provide no statistical confidence, making the results likely noise rather than signal. The small sample size renders the win rate meaningless for risk assessment. You must expand the backtest to at least fifty trades to establish a robust baseline. This larger dataset will reveal if the strategy’s edge persists across different market regimes.

ADDITIONAL METRICS

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