



Backtest #33822 · ASC · EVO_EVOEVOEVOE_v615

ROI

+24.89%

Sharpe

1.05

Win Rate

66.7%

Max Drawdown

-17.18%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The EVO_EVOEVOEVOE_v615 strategy on ASC shows a +24.89% ROI with a 1.05 Sharpe, yet the 17.18% drawdown and mere three trades reveal severe statistical noise rather than robust alpha. A 66.7% win rate is meaningless with such a tiny sample, making the results highly susceptible to overfitting and survivorship bias. Confidence in this performance is negligible; a single outlier trade could flip the entire narrative. We must expand the backtest horizon and adjust parameters to validate consistency before considering live deployment.

ADDITIONAL METRICS

CAGR	24.89%
Sortino Ratio	0.97
Turnover	6.30x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$12492.59