



Backtest #37787 · ASC · EVO_EVOEVOEVOE_v2167

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_v2167 backtest on ASC shows a strong 18.35% return, yet the sample of only three trades renders the 66.7% win rate statistically insignificant and prone to overfitting. While the strategy achieved a favorable risk-reward profile, the 17.18% maximum drawdown exposes substantial volatility that the low trade count fails to average out. The Sharpe ratio of 0.82 suggests moderate risk-adjusted performance, but insufficient data prevents confident generalization to live markets. Immediate next steps require expanding the backtest window or testing across multiple correlated assets to validate robustness. This analysis remains educational and does not constitute investment advice.

ADDITIONAL METRICS

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