



Backtest #37828 · ASC · EVO_EVOGG1RSIS_v432

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_EVOGG1RSIS_v432 strategy generated an 18.35% return on ASC with a 66.7% win rate, yet the statistical significance is negligible due to only three executed trades. A 17.18% maximum drawdown coupled with a modest 0.82 Sharpe ratio indicates excessive volatility and insufficient risk-adjusted efficiency for institutional standards. The high win rate likely stems from survivorship bias in such a low-sample dataset, masking potential catastrophic tail risks. We must expand the sample size through extended lookback periods or parameter optimization before deploying live capital.

ADDITIONAL METRICS

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