



Backtest #38697 · ASC · EVO_EVOEVOEVOE_v649

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_v649 strategy on ASC delivered a respectable +18.35% ROI with a 66.7% win rate, yet the 17.18% drawdown and low Sharpe of 0.82 signal excessive volatility per trade. Statistical confidence is critically weak due to only three executed trades, rendering the performance metrics unreliable for live deployment. The strategy likely suffered from overfitting on specific price structures rather than capturing robust market inefficiencies. Next, expand the sample by running a walk-forward analysis across multiple market regimes to validate edge consistency.

ADDITIONAL METRICS

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