



Backtest #40491 · ASC · EVO_EVOEVOEVOE_v2374

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_v2374 strategy generated an 18.35% return on ASC with a 66.7% win rate, yet the sample of only three trades renders the 0.82 Sharpe ratio statistically insignificant and unreliable. The 17.18% maximum drawdown highlights substantial volatility risk that the current win rate cannot adequately offset given the limited data points. Expanding the sample size through increased trade frequency or a longer backtest horizon is essential before deploying capital. We must verify if the recent performance represents a sustainable edge or merely a lucky streak in a small sample. Proceeding with live trading without further statistical validation poses an unacceptable risk of overfitting to noise.

ADDITIONAL METRICS

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