



Backtest #40534 · ASC · EVO_EVOEVOEVOE_v2382

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 strategy delivered an 18.35% ROI with a 66.7% win rate, indicating decent directional accuracy. However, the 17.18% max drawdown suggests significant volatility per position, and the 0.82 Sharpe ratio is only moderate. With only three total trades, statistical confidence is negligible, making the results likely a product of luck rather than robust edge. The small sample size prevents any reliable inference about long-term performance or risk-adjusted returns. The next step is to expand the backtest period to at least fifty trades before considering any deployment.

ADDITIONAL METRICS

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