



Backtest #44681 · ASC · EVO_EVOEVOEVOE_v2239

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_v2239 strategy generated an 18.35% ROI on ASC with a 66.7% win rate, but the sample size of only three trades renders these metrics statistically unreliable. A Sharpe ratio of 0.82 suggests mediocre risk-adjusted returns, while the 17.18% maximum drawdown indicates significant exposure to single-asset volatility. The strategy likely overfits to recent noise rather than capturing a robust trend, making the performance unrepeatable in live conditions. Before deploying capital, you must expand the backtest window and test across multiple correlated assets to validate the edge.

ADDITIONAL METRICS

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