



Backtest #45510 · ASC · EVO_EVOEVOEVOE_v1685

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_v1685 strategy on ASC generated an 18.35% return with a 66.7% win rate, but the statistical validity is negligible due to only three trades. A sharp 17.18% drawdown paired with a 0.82 Sharpe ratio suggests the model is overfitting to noise rather than capturing a robust edge. The high variance indicates that performance is highly sensitive to entry timing and lacks consistency across market regimes. Before deployment, you must expand the sample size through walk-forward analysis or parameter optimization to verify if the strategy holds under stress. This approach will determine whether the observed profitability is a genuine alpha or a lucky anomaly.

ADDITIONAL METRICS

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