



Backtest #47328 · ASC · EVO_EVOEVOEVOE_v631

ROI	Sharpe	Win Rate	Max Drawdown
+18.35%	0.82	66.7%	-17.18%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The EVO_EVOEVOEVOE_v631 strategy on ASC delivered a robust +18.35% ROI with a healthy 66.7% win rate, yet the sample size of only three trades renders the 0.82 Sharpe ratio statistically insignificant. A maximum drawdown of 17.18% suggests the strategy faces meaningful volatility during rare adverse sequences that current data cannot quantify. Institutional confidence remains low until the strategy is stress-tested against significantly longer historical windows to validate risk consistency. The immediate next step is to expand the backtest horizon and increase trade frequency through parameter optimization. Without these adjustments, the reported metrics represent a lucky outlier rather than a repeatable edge.

ADDITIONAL METRICS

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