



Backtest #49740 · ASC · EVO_EVOEVOEVOE_v2284

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_v2284 strategy delivered an 18.35% ROI on ASC with a 66.7% win rate, but the sample size of only three trades creates severe statistical noise that invalidates the 0.82 Sharpe ratio. The 17.18% maximum drawdown suggests significant volatility exposure not yet validated by historical frequency, making the positive returns potentially an outlier rather than a robust edge. Institutional confidence remains low until the strategy generates a minimum of 100 trades to stabilize variance and confirm risk-adjusted performance. The immediate priority is expanding the backtest horizon to include multiple market cycles or adjusting parameters to force higher trade frequency. We should re-run the simulation with a wider

ADDITIONAL METRICS

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