



Backtest #51345 · ASC · EVO_EVOEVOEVOE_v610

ROI

+18.35%

Sharpe

0.82

Win Rate

66.7%

Max Drawdown

-17.18%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v610 backtest on ASC delivered an 18.35% return with a 66.7% win rate, but the 17.18% maximum drawdown and low Sharpe ratio of 0.82 suggest excessive risk per trade. With only three total trades, the sample size is statistically insignificant, rendering these performance metrics highly volatile and unrepresentative of live conditions. The strategy likely captured a single outlier move rather than a robust trend, given the inability to calculate meaningful standard deviations. Next, reduce position sizing by half and run a forward simulation on at least 50 additional trades to validate edge before deployment.

ADDITIONAL METRICS

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