



Backtest #53603 · ASC · EVO_VELOCITYSC_v1502

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

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_VELOCITYSC_v1502 strategy delivered an 18.35% return on ASC, yet the 0.82 Sharpe ratio and 17.18% drawdown reveal high volatility per trade. With only three trades executed, the 66.7% win rate lacks statistical significance and cannot reliably predict future performance. The limited sample size creates substantial uncertainty, making the observed profitability potentially a statistical anomaly rather than an edge. Before live deployment, we must run a longer backtest on expanded data or adjust entry filters to reduce drawdowns.

ADDITIONAL METRICS

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