



Backtest #55627 · ASC · EVO\_EVOEVOEVOE\_v2411

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\_v2411 strategy generated an 18.35% return on ASC with a 66.7% win rate, but the sample size of only three trades renders any statistical confidence negligible. The high drawdown of 17.18% relative to the low Sharpe ratio of 0.82 indicates significant volatility and poor risk-adjusted performance rather than genuine alpha. We cannot validate the robustness of the entry logic without a larger dataset to filter out survivorship bias and random noise. The immediate next step is to run a forward test with tighter stop losses to validate risk controls before scaling capital.

ADDITIONAL METRICS

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