



Backtest #55521 · ASC · EVO_EVOEVOEVOE_v2179

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_EVOEVOEVOE_v2179 strategy generated an 18.35% return on ASC, but the 17.18% drawdown and low Sharpe ratio of 0.82 indicate high volatility relative to gains. Statistical confidence is critically low due to only three trades, rendering the 66.7% win rate unreliable and prone to overfitting. The strategy lacks robustness for live deployment as a single trade sequence cannot validate trend persistence or adverse market shifts. Next, run a walk-forward analysis with expanded parameters to test stability across different market regimes before considering live execution.

ADDITIONAL METRICS

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