



Backtest #33130 · ASC · EVO_EVOGG1RSIS_v162

ROI	Sharpe	Win Rate	Max Drawdown
+24.89%	1.05	66.7%	-17.18%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOGG1RSIS_v162 backtest on ASC shows a +24.89% ROI with a 66.7% win rate, but the 17.18% max drawdown and low Sharpe of 1.05 suggest fragile profitability. With only three trades, statistical significance is critically low, making the results highly susceptible to noise and overfitting. The strategy likely captures short-term volatility without sufficient risk control to survive a wider market correction. We must expand the sample size by running extended look-backs before deploying live capital.

ADDITIONAL METRICS

CAGR	24.89%
Sortino Ratio	0.97
Turnover	6.30x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$12492.59