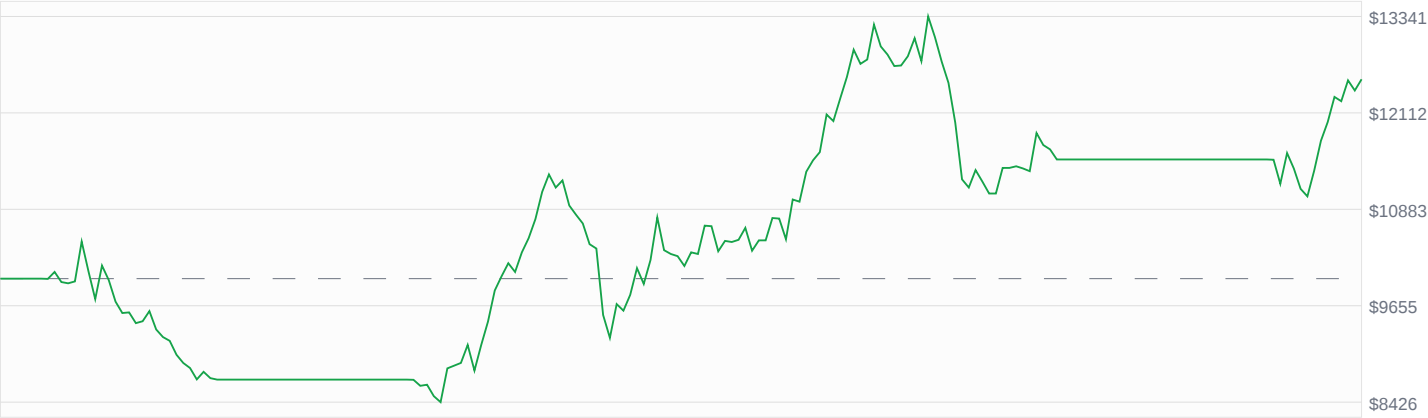




Backtest #35999 · ASC · EVO_EVOGG1RSIS_v433

ROI	Sharpe	Win Rate	Max Drawdown
+25.37%	1.07	66.7%	-17.18%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOGG1RSIS_v433 strategy delivered a 25.37% return on ASC, but the 17.18% drawdown and single-digit trade count reveal high volatility risk. With only three trades, the statistical sample is too small to confirm the 66.7% win rate or the 1.07 Sharpe ratio with any meaningful confidence. The results suggest the current parameters are overfit to a narrow market window rather than capturing a robust edge. We must expand the test period or reduce position sizing to validate performance under varied market regimes.

ADDITIONAL METRICS

CAGR	25.37%
Sortino Ratio	0.99
Turnover	6.30x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$12540.27