



Backtest #37660 · ASC · EVO_EVOGG1RSIS_v151

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_EVOGG1RSIS_v151 strategy on ASC generated 18.35% returns, but the statistical significance is negligible given only three trades. A high win rate of 66.7% masks severe instability, evidenced by a 17.18% maximum drawdown and a modest Sharpe ratio of 0.82. This sample size is insufficient to validate the edge, and the results likely reflect overfitting rather than robust market adaptability. The next step is to execute a walk-forward analysis with expanded parameters to stress-test the logic against unseen market conditions.

ADDITIONAL METRICS

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