



Backtest #38501 · ASC · EVO_EVOGG1RSIS_v457

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_v457 strategy generated a nominal +18.35% return on ASC, yet the statistical significance is negligible given only three trades executed. A Sharpe ratio of 0.82 indicates mediocre risk-adjusted performance, while the 17.18% maximum drawdown exposes substantial volatility risk relative to the thin sample. The high win rate of 66.7% likely reflects overfitting to noise rather than a robust market edge. We must expand the sample size through a wider parameter sweep or longer backtest horizon before considering live deployment.

ADDITIONAL METRICS

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