



Backtest #57022 · ASC · EVO_EVOGG1RSIS_v442

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_v442 strategy generated +18.35% ROI on ASC, yet statistical significance is critically low due to only three executed trades. A win rate of 66.7% and Sharpe ratio of 0.82 suggest positive expectancy, but the 17.18% maximum drawdown indicates substantial volatility risk not yet tested by the sample size. Relying on this result for live deployment is premature without a larger sample to confirm robustness against varied market regimes. The next step is to run a walk-forward analysis or extend the lookback period to validate performance stability across different market conditions before execution.

ADDITIONAL METRICS

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