



Backtest #37760 · ASC · EVO_GG1RSISNIP_v292

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_GG1RSISNIP_v292 strategy shows an 18.35% ROI with a 66.7% win rate, yet the 0.82 Sharpe ratio and 17.18% drawdown reveal significant instability. Statistical confidence is critically low due to only three total trades, making these metrics unrepresentative of true performance. The strategy likely overfits recent noise rather than capturing a durable trend in ASC. We must run a parameter optimization and a longer historical backtest to validate robustness before deployment.

ADDITIONAL METRICS

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