



Backtest #38727 · ASC · EVO_GG1RSISNIP_v1477

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_v1477 backtest on ASC shows an 18.35% ROI, but a 17.18% drawdown is concerning given the 66.7% win rate. With only three total trades, the statistical significance is too low to confirm robustness against random noise. The low Sharpe ratio of 0.82 suggests the returns are not sufficiently risk-adjusted for institutional deployment. A wider sample size or stress testing against different market regimes is required before finalizing the strategy.

ADDITIONAL METRICS

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