



Backtest #46759 · ASC · EVO_GG1RSISNIP_v77

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_v77 backtest on ASC shows an 18.35% ROI with a 66.7% win rate, but only three trades limit statistical significance and inflate confidence. A max drawdown of 17.18% and a Sharpe ratio of 0.82 suggest the strategy is sensitive to noise rather than capturing broad alpha. The sample size is too small to validate robustness against varying market regimes or slippage costs. We must run a longer backtest on a higher timeframe or expand the parameter grid to verify if these results hold up under stress.

ADDITIONAL METRICS

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