



Backtest #47965 · ASC · EVO_GG1RSISNIP_v929

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_v929 strategy achieved an 18.35% ROI on ASC with a 66.7% win rate, yet the statistical significance is negligible given only three trades. A sharp 17.18% drawdown combined with a Sharpe ratio of 0.82 suggests the edge is not robust enough for institutional deployment. The results likely reflect overfitting to specific price action rather than a sustainable market inefficiency. Immediate backtesting with walk-forward analysis and expanded lookback periods is required to validate the signal logic before any live allocation.

ADDITIONAL METRICS

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