



Backtest #48493 · ASC · EVO_GG1RSISNIP_v1077

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_v1077 strategy on ASC generated +18.35% ROI with a 66.7% win rate, yet the 0.82 Sharpe ratio and 17.18% max drawdown suggest significant volatility relative to returns. The statistical significance is critically low due to only three trades, meaning the 18.35% gain is likely overfitting noise rather than capturing a robust alpha signal. One concrete next step is to retest the strategy on a longer historical sample to validate whether the edge persists outside this narrow sample. Until the sample size expands, the performance metrics remain anecdotal and insufficient for institutional deployment.

ADDITIONAL METRICS

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