



Backtest #49389 · ASC · EVO_GG1RSISNIP_v448

ROI

+18.35%

Sharpe

0.82

Win Rate

66.7%

Max Drawdown

-17.18%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v448 backtest on ASC delivered a robust 18.35% return with a 66.7% win rate, yet the statistical validity is critically compromised by only three executed trades. While the positive Sharpe ratio of 0.82 suggests favorable risk-adjusted returns, the high 17.18% maximum drawdown indicates significant volatility exposure that the small sample size fails to capture reliably. This strategy currently overfits to a narrow market window, making the performance metrics prone to random noise rather than representing a consistent edge. To validate the approach, expand the test across multiple market regimes and increase the trading interval to generate a statistically significant dataset for robust confirmation.

ADDITIONAL METRICS

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