



Backtest #48755 · ASC · EVO_GG1RSISNIP_v1104

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_v1104 strategy on ASC delivered an 18.35% ROI with a 66.7% win rate, but the 17.18% drawdown and low Sharpe of 0.82 suggest fragile risk-adjusted returns. With only three trades executed, the sample size is statistically insufficient to confirm robustness, and the high drawdown indicates significant vulnerability to adverse price action. The strategy likely overfit to recent volatility without adequate stress testing against different market regimes. A concrete next step is to expand the backtest window to at least 12 months and enforce a stricter stop-loss mechanism to curb tail risk.

ADDITIONAL METRICS

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