



Backtest #48495 · 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 delivered an 18.35% return on ASC, but the 66.7% win rate and 0.82 Sharpe ratio lack statistical significance due to only 3 executed trades. A maximum drawdown of 17.18% suggests high volatility exposure that the current sample size cannot fully validate. We must expand the data horizon or adjust entry filters to generate enough trade volume for robust confidence intervals. Proceed with a broader backtest range before deploying live capital.

ADDITIONAL METRICS

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