



Backtest #56330 · ASC · EVO_GG1RSISNIP_v262

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 ASC backtest for EVO_GG1RSISNIP_v262 shows promising profitability with an 18.35% gain, yet the strategy is statistically insignificant due to only three executed trades. A Sharpe ratio of 0.82 and a 17.18% drawdown indicate meaningful risk that the small sample size fails to validate with confidence. While the 66.7% win rate suggests a directional edge, the limited trade history prevents reliable estimation of true performance distribution. The next step is to extend the backtest window or optimize parameters to generate a sufficient trade volume for robust statistical validation.

ADDITIONAL METRICS

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