



Backtest #56747 · ASC · EVO_GG1RSISNIP_v356

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_v356 strategy generated an 18.35% ROI on ASC, yet the statistical confidence is negligible given only three executed trades. While the 66.7% win rate and 0.82 Sharpe suggest initial viability, the 17.18% maximum drawdown exposes significant vulnerability to short-term volatility. Such a small sample size fails to validate the robustness of the entry logic or the reliability of the risk parameters under stress. Consequently, expanding the backtest window to include more market regimes is essential 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