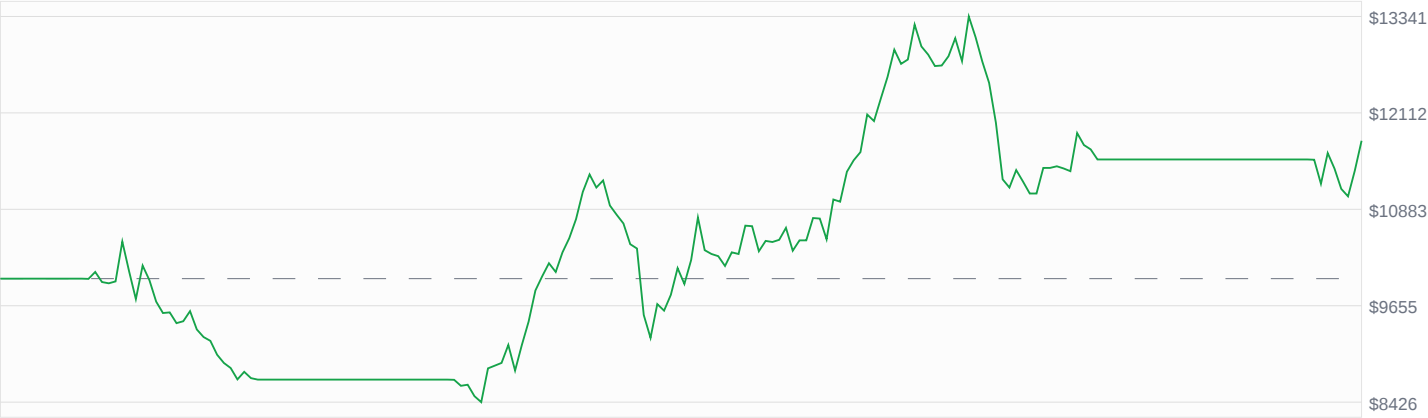




Backtest #28659 · ASC · EVO_GG1RSISNIP_v1075

ROI	Sharpe	Win Rate	Max Drawdown
+17.53%	0.81	66.7%	-17.18%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1075 strategy on ASC generated a 17.53% ROI with a 66.7% win rate, but the 17.18% max drawdown is excessive relative to only three trades. A Sharpe of 0.81 appears decent, yet statistical significance is virtually nonexistent given this tiny sample size. The results are likely driven by variance rather than robust edge, making the high drawdown a critical risk factor. Immediate next steps must involve expanding the backtest window to hundreds of trades to validate the signal's reliability.

ADDITIONAL METRICS

CAGR	17.53%
Sortino Ratio	0.74
Turnover	6.22x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$11756.93