



Backtest #34746 · ASC · EVO_GG1RSISNIP_v1123

ROI	Sharpe	Win Rate	Max Drawdown
+24.89%	1.05	66.7%	-17.18%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1123 strategy on ASC delivered a 24.89% ROI with a 66.7% win rate, yet the statistical significance is negligible due to only three executed trades. While the 1.05 Sharpe ratio and 17.18% drawdown suggest a theoretically viable risk profile, the shallow sample size makes these metrics highly susceptible to random noise and overfitting. The strategy likely captured a specific, non-replicable price regime rather than a robust market edge. We must expand the backtest period or adjust entry parameters to generate a statistically significant sample before deploying live capital. This analysis serves strictly as educational research, not investment advice.

ADDITIONAL METRICS

CAGR	24.89%
Sortino Ratio	0.97
Turnover	6.30x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$12492.59