



Backtest #34754 · ASC · EVO_GG1RSISNIP_v1122

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_v1122 strategy on ASC delivered a robust +24.89% ROI with a 1.05 Sharpe, yet the sample size of only three trades renders these statistics statistically insignificant and prone to high variance. The 17.18% maximum drawdown is particularly concerning, indicating substantial risk exposure that could easily be amplified in a live environment with limited diversification. While the win rate of 66.7% suggests positive expectancy, the lack of trade frequency prevents us from validating the robustness of the entry logic under different market regimes. We must expand the backtest window or adjust parameters to generate a larger dataset before deploying this strategy for live capital.

ADDITIONAL METRICS

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