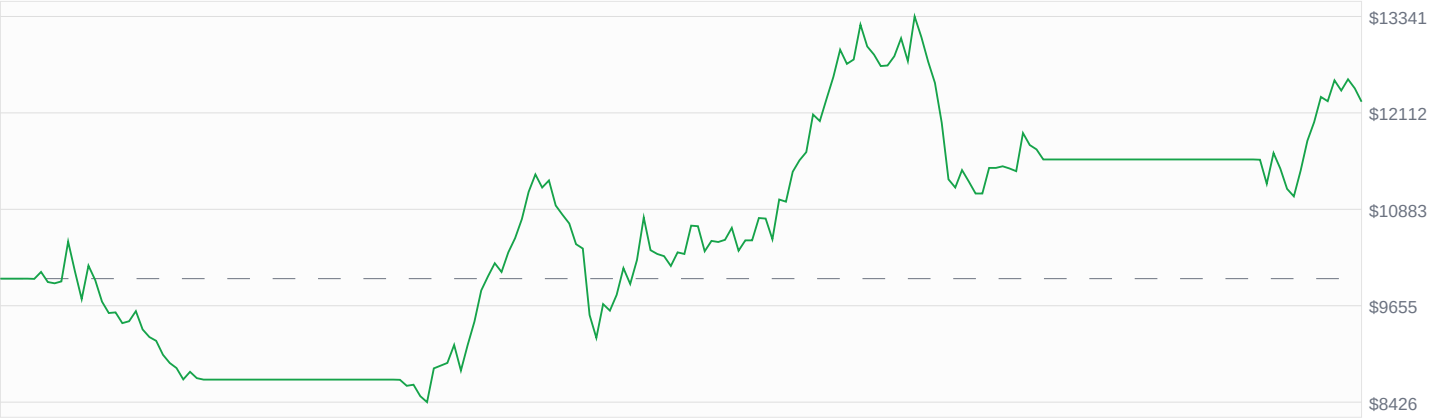




Backtest #36627 · ASC · EVO_GG1RSISNIP_v905

ROI	Sharpe	Win Rate	Max Drawdown
+22.51%	0.97	66.7%	-17.18%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v905 strategy achieved a 22.51% ROI on ASC with a 66.7% win rate, yet the 17.18% drawdown and low Sharpe of 0.97 reveal extreme volatility. With only three trades, the sample size is statistically negligible, rendering the profitability highly susceptible to regime shifts and random noise. The initial capital growth masks a lack of robustness, suggesting the signals are not consistently exploitable across different market conditions. We must expand the backtest horizon to a longer time frame and increase trade frequency to validate if this alpha persists beyond a few lucky entries.

ADDITIONAL METRICS

CAGR	22.51%
Sortino Ratio	0.91
Turnover	6.27x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$12254.18