



Backtest #37261 · ASC · EVO_GG1RSISNIP_v353

ROI	Sharpe	Win Rate	Max Drawdown
+21.21%	0.91	66.7%	-17.18%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v353 strategy delivered a +21.21% return on ASC with a 66.7% win rate, yet the sample size of only three trades renders the 0.91 Sharpe ratio statistically insignificant. While the strategy successfully navigated volatility to limit drawdowns to 17.18%, the lack of trade frequency prevents reliable assessment of consistency under varying market regimes. The high final capital of \$12,124.76 reflects a lucky few entries rather than a robust edge in this asset class. We must expand the test horizon or adjust parameters to generate sufficient data points for institutional-grade validation. Proceeding with live deployment is premature until the backtest demonstrates stability across a larger historical window.

ADDITIONAL METRICS

CAGR	21.21%
Sortino Ratio	0.85
Turnover	6.26x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$12124.76