



Backtest #38531 · ASC · EVO_GG1RSISNIP_v921

ROI	Sharpe	Win Rate	Max Drawdown
+18.35%	0.82	66.7%	-17.18%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v921 strategy on ASC generated an 18.35% return with a 66.7% win rate, yet a mere three trades and a 17.18% drawdown render the Sharpe ratio of 0.82 statistically insignificant. The sample size is too small to validate the edge or confirm that the profit factor is sustainable beyond a lucky breakout. Increasing the trade count to at least fifty is essential before deploying live capital to ensure the strategy captures enough market noise to prove its robustness.

ADDITIONAL METRICS

CAGR	18.35%
Sortino Ratio	0.76
Turnover	6.23x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$11838.67