



Backtest #45399 · ASC · EVO_GG1RSISNIP_v204

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_v204 backtest on ASC shows a +18.35% ROI with a 66.7% win rate, yet a mere three trades make these metrics statistically meaningless. The 0.82 Sharpe ratio and 17.18% drawdown suggest volatility, but such a tiny sample size cannot confirm robustness or predict future performance. This result is likely an outlier rather than evidence of a sustainable edge, so we must expand the dataset before drawing firm conclusions. We should immediately run a walk-forward analysis with extended parameters to validate if the signal logic holds under different market conditions.

ADDITIONAL METRICS

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