



Backtest #45408 · ASC · EVO_GG1RSISNIP_v1441

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_v1441 strategy achieved an 18.35% return on ASC with a 66.7% win rate, yet the statistical significance is negligible due to only three trades. The 17.18% maximum drawdown indicates that a single adverse sequence could have erased a substantial portion of gains, making the 0.82 Sharpe ratio unreliable for risk assessment. Without sufficient trade history, the observed performance likely reflects noise rather than a robust alpha signal. We must expand the sample size by adjusting entry filters or simulating over a longer historical period to validate consistency.

ADDITIONAL METRICS

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