



Backtest #47131 · ASC · EVO_GG1RSISNIP_v383

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_v383 strategy delivered an 18.35% return on ASC, yet a mere three trades provide insufficient statistical power to generalize performance. While the 66.7% win rate and 0.82 Sharpe ratio suggest potential edge, the 17.18% peak drawdown indicates significant vulnerability during low-sample volatility. One trade cannot confirm robustness; the results likely reflect a specific market regime rather than a repeatable alpha. We must expand the backtest horizon or increase trade frequency to validate whether this signal persists across different market cycles. Until sample size grows, treat these metrics as anecdotal evidence rather than operational proof.

ADDITIONAL METRICS

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