



Backtest #48186 · ASC · EVO_GG1RSISNIP_v991

ROI

+18.35%

Sharpe

0.82

Win Rate

66.7%

Max Drawdown

-17.18%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v991 backtest on ASC shows a +18.35% ROI with a 66.7% win rate, but the statistical significance is critically low due to only three trades. A Sharpe of 0.82 and a 17.18% maximum drawdown indicate that while the edge might exist, the strategy is highly volatile and lacks robustness. The sample size is insufficient to confirm reliability, as a few outlier trades could entirely skew these performance metrics. You must run a walk-forward analysis or expand the test period to validate whether this result is a fluke or a replicable edge before deploying live capital.

ADDITIONAL METRICS

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