



Backtest #51823 · ASC · EVO_GG1RSISNIP_v1477

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_v1477 strategy on ASC generated an 18.35% return with a 66.7% win rate, but the sample size of only three trades renders these metrics statistically insignificant and prone to overfitting. A maximum drawdown of 17.18% combined with a modest Sharpe ratio of 0.82 suggests the model lacks robust risk management during volatile market conditions. Relying on such limited data points creates a false sense of security, as the performance could easily reverse with increased trade frequency. You must expand the backtest window or adjust parameters to verify if results hold beyond this specific sequence of events.

ADDITIONAL METRICS

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