



Backtest #56229 · ASC · EVO\_GG1RSISNIP\_v90

|         |        |          |              |
|---------|--------|----------|--------------|
| 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 ASC EVO\_GG1RSISNIP\_v90 backtest shows an 18.35% gain with a 66.7% win rate, but extreme caution is warranted due to only three total trades. A 17.18% maximum drawdown alongside a modest Sharpe ratio of 0.82 indicates significant volatility and low statistical confidence in these results. The limited sample size makes the high win rate unreliable as it may reflect luck rather than a robust edge. Before deploying live capital, we must expand the strategy to a longer historical dataset to validate its consistency.

ADDITIONAL METRICS

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