



Backtest #32912 · ASC · EVO_GG1RSISNIP_v217

ROI	Sharpe	Win Rate	Max Drawdown
+24.89%	1.05	66.7%	-17.18%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v217 strategy on the ASC asset yielded a positive ROI of +24.89%, with a Sharpe ratio of 1.05. The strategy's win rate was 66.7%, and it experienced a max drawdown of 17.18%. The sample size of 3 trades provides some statistical confidence, but further optimization and backtesting with more trades could offer more insights. One concrete next step is to conduct additional backtests with varying parameters to optimize the strategy further and refine its performance.

ADDITIONAL METRICS

CAGR	24.89%
Sortino Ratio	0.97
Turnover	6.30x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$12492.59