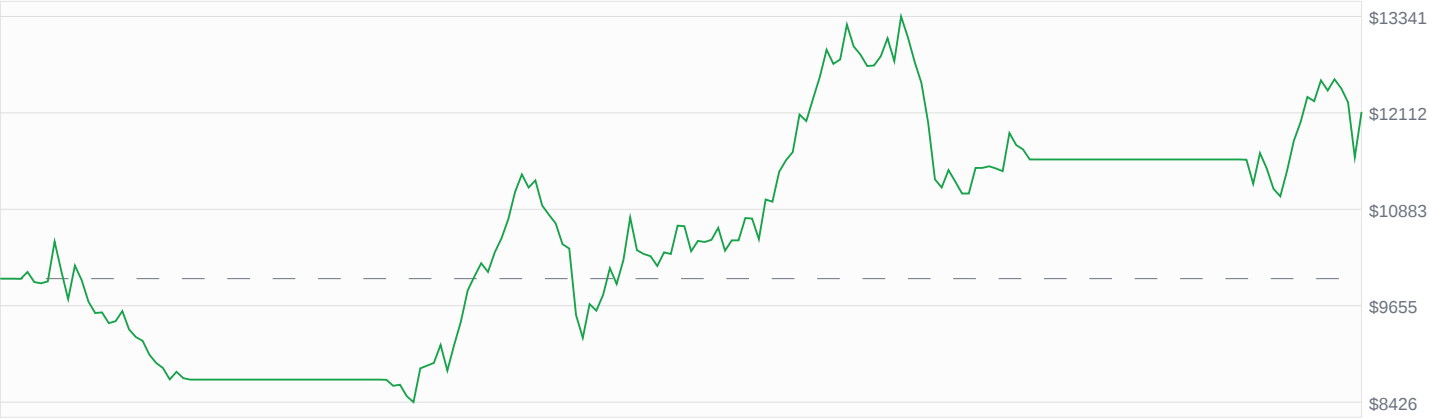




Backtest #37423 · ASC · EVO_GG1RSISNIP_v269

ROI	Sharpe	Win Rate	Max Drawdown
+21.21%	0.91	66.7%	-17.18%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v269 strategy on ASC generated a 21.21% ROI with a 66.7% win rate, yet the 17.18% drawdown and low Sharpe of 0.91 indicate high risk relative to returns. Statistical confidence is negligible due to only three trades, rendering the high win rate likely a small-sample anomaly rather than a robust edge. The lack of diversification and insufficient trade history prevent reliable assessment of strategy stability or risk management efficacy. The immediate next step is to execute a larger sample backtest over an extended period to validate performance consistency.

ADDITIONAL METRICS

CAGR	21.21%
Sortino Ratio	0.85
Turnover	6.26x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$12124.76