



Backtest #46541 · ASC · EVO_GG1RSISNIP_v270

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 +18.35% return on ASC using EVO_GG1RSISNIP_v270 shows promise but lacks statistical significance due to only three total trades. A Sharpe ratio of 0.82 is acceptable, yet the 17.18% drawdown is high relative to the modest sample size. The 66.7% win rate is misleading without a larger dataset to confirm consistency. Next, extend the backtest period to include at least fifty trades before considering live deployment.

ADDITIONAL METRICS

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