



Backtest #47573 · ASC · EVO_GG1RSISNIP_v1482

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 EVO_GG1RSISNIP_v1482 strategy generated an 18.35% ROI on ASC, yet the 17.18% drawdown and meager three trades severely undermine any statistical confidence. A Sharpe ratio of 0.82 suggests marginal risk-adjusted returns that do not justify the volatility observed in this small sample. The positive win rate of 66.7% appears promising but lacks robustness without a broader dataset to validate consistency across market regimes. Expanding the backtest horizon to capture different market conditions is essential 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