



Backtest #48315 · ASC · EVO_GG1RSISNIP_v1029

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_v1029 strategy generated an 18.35% ROI on ASC, yet the sample size of three trades severely undermines statistical confidence. A win rate of 66.7% appears promising but is likely noise given the lack of robustness, while a 17.18% drawdown highlights significant exposure risk. The 0.82 Sharpe ratio suggests mediocre risk-adjusted returns, indicating the strategy does not yet filter market noise effectively. You must expand the backtest window or adjust parameters to validate if this performance is reproducible before 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