



Backtest #49403 · ASC · EVO_GG1RSISNIP_v178

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_v178 strategy on ASC generated +18.35% returns, yet the 66.7% win rate lacks statistical significance due to only three executed trades. A Sharpe ratio of 0.82 suggests moderate risk-adjusted performance, but the 17.18% maximum drawdown indicates substantial volatility relative to the small sample. We cannot validate the robustness of the entry logic or confirm trend-following efficacy without additional historical data points. Increasing the backtest window to include at least 100 trades is the necessary next step 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