



Backtest #49846 · ASC · EVO_GG1RSISNIP_v1265

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_v1265 strategy delivered an 18.35% ROI on ASC with a 66.7% win rate, yet the statistical significance is negligible given only three trades. A 17.18% maximum drawdown suggests that while the average performance looks promising, the strategy lacks robustness against adverse price swings. The low trade count indicates insufficient sample data to confirm the 0.82 Sharpe ratio, leaving the results vulnerable to overfitting or random noise. Increasing the lookback period or adjusting entry thresholds to generate more signals is the immediate next step to validate the approach.

ADDITIONAL METRICS

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