



Backtest #49052 · ASC · EVO_GG1RSISNIP_v1166

ROI

+18.35%

Sharpe

0.82

Win Rate

66.7%

Max Drawdown

-17.18%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1166 strategy generated an 18.35% ROI on ASC, yet a mere three trades render these metrics statistically insignificant. While the 66.7% win rate and Sharpe ratio of 0.82 appear favorable, the narrow sample size prevents any meaningful assessment of risk-adjusted performance or consistency. A drawdown of 17.18% relative to this small trade count suggests high volatility that cannot be quantified with confidence. We must expand the backtest window or adjust parameters to increase trade frequency before deploying live capital.

ADDITIONAL METRICS

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