



Backtest #46570 · ASC · EVO_GG1RSISNIP_v245

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 +18.35% ROI and 0.82 Sharpe ratio show promising edge for ASC, but the 17.18% max drawdown is too high relative to the gain. The 66.7% win rate is statistically meaningless with only three trades, so we cannot distinguish skill from luck. This tiny sample size provides zero confidence in the strategy's robustness or risk-adjusted performance. We need at least fifty trades to establish a reliable baseline. The next step is to extend the backtest window to capture a larger, more representative dataset.

ADDITIONAL METRICS

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