



Backtest #49275 · ASC · EVO_GG1RSISNIP_v371

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_v371 strategy generated +18.35% ROI on ASC with a 0.82 Sharpe ratio, driven by a 66.7% win rate across only three trades. The +18.35% return is statistically insignificant due to the minimal sample size, meaning the 17.18% drawdown and positive alpha are not yet reliable signals. While the short-term momentum capture worked, the lack of trade frequency prevents robust validation of the entry logic. Next, backtest this strategy over at least 60 trading days to confirm if the win rate persists under varied market regimes.

ADDITIONAL METRICS

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