



Backtest #49418 · ASC · EVO_GG1RSISNIP_v905

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 on ASC looks promising, but the 0.82 Sharpe ratio is mediocre for a 17.18% max drawdown. With only three trades, the 66.7% win rate lacks statistical significance, meaning the results are likely driven by luck rather than edge. The high drawdown relative to return suggests poor risk management or excessive position sizing. You need to expand the sample size to at least fifty trades before trusting this signal.

ADDITIONAL METRICS

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