



Backtest #51807 · ASC · EVO_GG1RSISNIP_v281

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_v281 strategy on ASC generated +18.35% ROI with a 66.7% win rate, yet the sample size of three trades renders any performance metric statistically insignificant. A Sharpe ratio of 0.82 suggests moderate risk-adjusted returns, but the 17.18% maximum drawdown indicates severe exposure to single trade variance. The results likely reflect overfitting or random noise rather than a robust edge, as three trades cannot validate consistency across different market regimes. We must increase the backtest duration or reduce the filter thresholds to expand the trade count and verify the strategy's stability before deployment.

ADDITIONAL METRICS

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