



Backtest #48913 · ASC · EVO_GG1RSISNIP_v1149

ROI

+18.35%

Sharpe

0.82

Win Rate

66.7%

Max Drawdown

-17.18%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The EVO_GG1RSISNIP_v1149 strategy on ASC generated an 18.35% return with a 66.7% win rate, yet the statistical validity is critically compromised by only three total trades. A single drawdown event accounting for 17.18% of peak capital exposes significant tail risk, while a Sharpe ratio of 0.82 indicates mediocre risk-adjusted performance relative to the volatility. This sample size is far too small to distinguish between genuine alpha and random noise, rendering the results anecdotal rather than robust. I recommend expanding the backtest horizon to at least two hundred trades to validate the signal logic and confirm the consistency of the entry criteria.

ADDITIONAL METRICS

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