



Backtest #38414 · ASC · EVO_GG1RSISNIP_v142

ROI	Sharpe	Win Rate	Max Drawdown
+18.35%	0.82	66.7%	-17.18%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The EVO_GG1RSISNIP_v142 strategy generated an 18.35% ROI on ASC with a 66.7% win rate, yet the statistical significance remains critically low due to only three total trades executed. A sharp 17.18% maximum drawdown combined with a 0.82 Sharpe ratio indicates that the strategy is vulnerable to single large losses rather than consistent alpha generation. Without a larger sample size, the observed performance cannot reliably distinguish between skill and random noise in this volatile asset class. We must immediately expand the backtest horizon or adjust entry filters to verify if the edge persists under different market conditions before deploying live capital.

ADDITIONAL METRICS

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