



Backtest #48919 · ASC · EVO_GG1RSISNIP_v1150

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_v1150 strategy delivered an 18.35% return on ASC with a 66.7% win rate, yet the statistical confidence remains negligible due to only three executed trades. While the positive Sharpe ratio of 0.82 suggests favorable risk-adjusted returns, the 17.18% maximum drawdown indicates significant volatility exposure that may widen with a larger sample. Extrapolating these results to live markets is premature given the high variance inherent in such a small dataset. The primary next step is expanding the backtest horizon to capture diverse market regimes and validate the robustness of the signal logic.

ADDITIONAL METRICS

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