



Backtest #36914 · ASC · EVO_WEBIDEA_v163

ROI	Sharpe	Win Rate	Max Drawdown
+16.38%	0.76	66.7%	-17.18%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_WEBIDEA_v163 backtest on ASC shows a +16.38% ROI but suffers from severe statistical unreliability due to only three total trades. While the 66.7% win rate and 0.76 Sharpe ratio look positive, the max drawdown of 17.18% suggests high variance risk that could widen with more data. The sample size is insufficient to confirm strategy robustness or calculate meaningful confidence intervals for these metrics. We must expand the backtest to a longer historical period with a wider parameter range to validate performance consistency before live deployment.

ADDITIONAL METRICS

CAGR	16.38%
Sortino Ratio	0.70
Turnover	6.21x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$11641.13