



Backtest #37205 · ASC · EVO_EVOWEBIDEA_v349

ROI	Sharpe	Win Rate	Max Drawdown
+21.21%	0.91	66.7%	-17.18%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOWEBIDEA_v349 strategy generated a 21.21% return on ASC with a 66.7% win rate, yet the sample size of only three trades renders these statistics statistically insignificant and prone to overfitting. While the 0.91 Sharpe ratio suggests acceptable risk-adjusted returns, the 17.18% maximum drawdown indicates substantial volatility that must be stress-tested against larger datasets. The performance metrics currently lack the robustness required for institutional allocation due to the limited trade history. The immediate next step is to re-run the backtest on a lower time interval or extend the historical window to validate the strategy's consistency before live deployment.

ADDITIONAL METRICS

CAGR	21.21%
Sortino Ratio	0.85
Turnover	6.26x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$12124.76