



Backtest #38064 · ASC · EVO_EVOWEBIDEA_v400

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

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOWEBIDEA_v400 strategy generated an 18.35% return on ASC, yet the 17.18% drawdown and low trade count of three reveal significant overfitting risk. A Sharpe ratio of 0.82 confirms marginal risk-adjusted performance, meaning the gains are not statistically robust against noise. We must expand the sample size by adjusting the backtest interval to validate whether this win rate persists under different market regimes.

ADDITIONAL METRICS

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