



Backtest #38218 · ASC · EVO_WEBIDEA_v123

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_WEBIDEA_v123 strategy on ASC generated an 18.35% return with a 66.7% win rate, yet the 17.18% drawdown and 0.82 Sharpe ratio reveal fragile risk-adjusted performance driven by only three trades. This sample size is statistically insufficient to confirm robustness, as a single adverse event could significantly alter the outcome metrics. While the gross return appears positive, the volatility suggests the entry logic lacks adequate protection against sudden market reversals. The next step is to extend the backtest window to include a wider historical dataset 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