



Backtest #44784 · ASC · EVO_WEBIDEA_v2316

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_v2316 backtest on ASC shows an 18.35% ROI with a 66.7% win rate, yet the three-trade sample size creates severe statistical noise that invalidates the 0.82 Sharpe ratio. A 17.18% drawdown indicates significant tail risk that is poorly captured by such a shallow equity curve. We must treat these metrics as exploratory signals rather than validated performance. The immediate next step is to expand the backtest window to at least 100 trades before considering deployment.

ADDITIONAL METRICS

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