



Backtest #46699 · ASC · EVO\_WEBIDEA\_v35

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_v35 strategy on ASC shows a +18.35% return, yet the 17.18% drawdown and 0.82 Sharpe indicate excessive risk per trade. With only three trades executed, the 66.7% win rate lacks statistical significance and likely reflects overfitting or survivorship bias. The strategy failed to generate enough trades to validate its edge under current market conditions. Before deploying capital, we must stress-test the logic against a larger, out-of-sample dataset to confirm robustness.

ADDITIONAL METRICS

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