



Backtest #57255 · ASC · EVO_WEBIDEA_v443

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_v443 strategy generated an 18.35% return on ASC, yet the statistical significance is negligible due to only three executed trades. A win rate of 66.7% is encouraging, but a 17.18% maximum drawdown alongside a Sharpe ratio of 0.82 indicates excessive volatility and poor risk-adjusted efficiency. The sample size is too small to validate the edge, rendering the performance highly susceptible to random noise rather than a robust predictive signal. To confirm validity, you must run a longer backtest on higher frequency data or extend the lookback period to generate a statistically meaningful trade volume.

ADDITIONAL METRICS

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