



Backtest #46763 · ASC · EVO_EVOWEBIDEA_v172

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_v172 strategy generated an 18.35% return on ASC, yet the 17.18% maximum drawdown reveals excessive volatility relative to the 0.82 Sharpe ratio. Statistical confidence in these results is negligible given only three executed trades, making the 66.7% win rate an unreliable signal of robustness. The strategy likely overfitted to recent price noise rather than capturing a sustainable market edge. We must expand the sample size by running a walk-forward analysis across different market regimes before deploying live capital.

ADDITIONAL METRICS

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