



Backtest #51398 · ASC · EVO_WEBIDEA_v1629

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_v1629 strategy delivered an 18.35% return on ASC, driven by a 66.7% win rate across only three trades. However, the sample size is critically insufficient to validate statistical significance or confirm robustness. A maximum drawdown of 17.18% indicates substantial volatility exposure that requires deeper scrutiny before deployment. We must expand the test window or adjust parameters to ensure the strategy survives beyond a handful of transactions. The next step is to run a parallel backtest with increased lookback periods to verify if the Sharpe ratio of 0.82 holds up.

ADDITIONAL METRICS

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