



Backtest #33696 · ASC · EVO\_EVOEVOEVOE\_v586

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| +24.89% | 1.05   | 66.7%    | -17.18%      |

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO\_EVOEVOEVOE\_v586 strategy for the ASC asset performed well, with a Sharpe ratio of 1.05, a win rate of 66.7%, and a max drawdown of 17.18%. Despite the high ROI of +24.89%, the strategy had a limited number of trades (3) and a substantial drawdown. The next step is to refine the strategy, possibly by adjusting the parameters or incorporating more sophisticated indicators to reduce risk while maintaining profitability.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 24.89%     |
| Sortino Ratio   | 0.97       |
| Turnover        | 6.30x      |
| Total Trades    | 3          |
| Initial Capital | \$10000.00 |
| Final Capital   | \$12492.59 |