



Backtest #32901 · SM · EVO\_GG1RSISNIP\_v890

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| +38.54% | 1.17   | 100.0%   | -32.83%      |

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The backtest for the EVO\_GG1RSISNIP\_v890 strategy on the SM asset demonstrated a strong performance with an ROI of +38.54% and a Sharpe ratio of 1.17. It achieved a win rate of 100%, indicating no losses. The maximum drawdown was 32.83%, which is statistically significant given the small sample size of 2 trades. A concrete next step is to run a backtest with a larger sample size to validate these results and refine the strategy further.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 38.54%     |
| Sortino Ratio   | 0.85       |
| Turnover        | 4.89x      |
| Total Trades    | 2          |
| Initial Capital | \$10000.00 |
| Final Capital   | \$13858.32 |