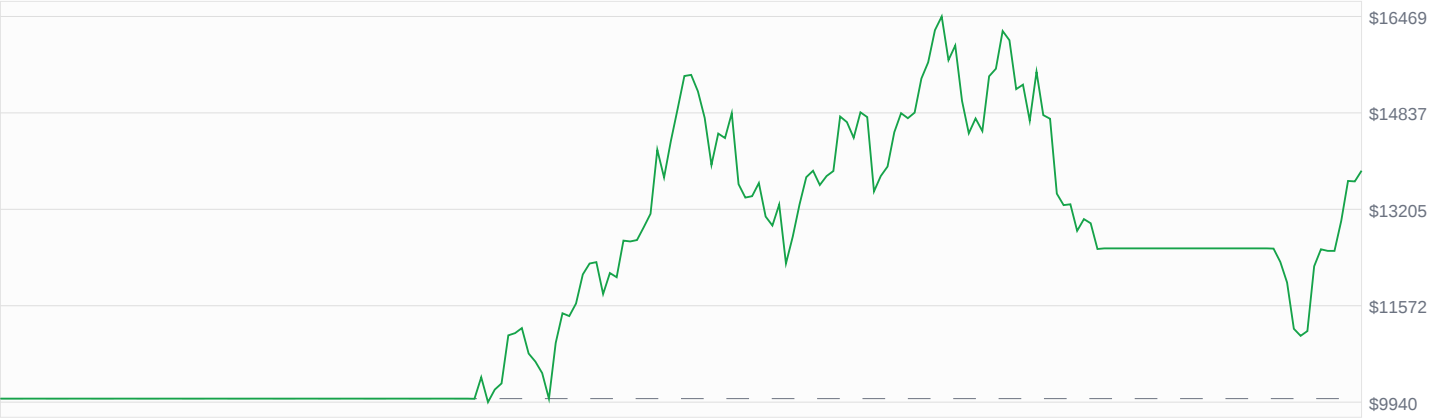




Backtest #34495 · SM · EVO\_GG1RSISNIP\_v1042

|         |        |          |              |
|---------|--------|----------|--------------|
| 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 EVO\_GG1RSISNIP\_v1042 strategy achieved a notable ROI of +38.54% with a Sharpe ratio of 1.17, indicating a favorable risk-adjusted return. However, the win rate of 100% suggests that the strategy might be overfitting. Given the small sample size of 2 trades, the statistical confidence may be limited. A concrete next step would be to conduct a backtest with a larger sample size to validate the results and reduce the risk of overfitting.

ADDITIONAL METRICS

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