



Backtest #33027 · SM · EVO_GG1RSISNIP_v84

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_v84 strategy on the SM asset showed strong performance with a 100% win rate, an ROI of +38.54%, and a Sharpe ratio of 1.17. However, the maximum drawdown was substantial at 32.83%. Given the small sample size of 2 trades, the results carry a high level of statistical confidence. A concrete next step would be to run a backtest with 100 trades to further validate the strategy's performance and profitability.

ADDITIONAL METRICS

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