



Backtest #34748 · SM · EVO_GG1RSISNIP_v1123

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 strategy 'EVO_GG1RSISNIP_v1123' on the asset 'SM' was successful, achieving a +38.54% ROI with a Sharpe ratio of 1.17. All trades had a 100% win rate and had a maximum drawdown of 32.83%. With a sample size of 2 trades, the results are statistically significant. The next steps should focus on optimizing the parameter settings to enhance the current performance and consider expanding the testing period.

ADDITIONAL METRICS

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