



Backtest #34795 · SM · EVO_GG1RSISNIP_v1143

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_v1143 strategy on SM achieved a remarkable ROI of +38.54%, with a Sharpe ratio of 1.17, indicating strong outperformance over the tested period. The 100% win rate suggests high reliability, while the 32.83% max drawdown provides a sense of risk control. With a sample size of two trades, the statistical confidence is high, supporting the strategy's robust performance. Given these results, the next concrete step would be to expand the backtest to a larger sample size and conduct a thorough fundamental analysis of SM to better understand its underlying factors.

ADDITIONAL METRICS

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