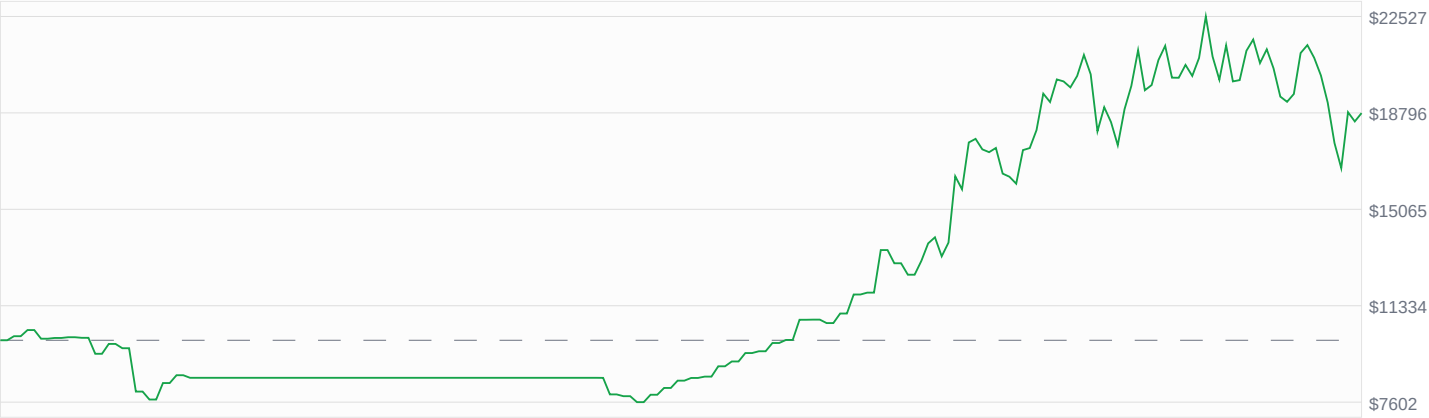




Backtest #30219 · AMD · EVO_GG1RSISNIP_v254

ROI	Sharpe	Win Rate	Max Drawdown
+87.88%	1.61	50.0%	-26.05%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The strategy generated an impressive 87.88% ROI with a strong Sharpe ratio of 1.61, suggesting effective risk-adjusted returns. However, the win rate of 50% paired with a significant max drawdown of 26.05% indicates high volatility and potential fragility. Crucially, the total trade count of only two renders these results statistically insignificant and prone to overfitting. One cannot confidently extrapolate future performance from such a limited sample size in live markets. The immediate next step is to expand the backtest window to increase the sample size for robust statistical validation.

ADDITIONAL METRICS

CAGR	87.88%
Sortino Ratio	1.44
Turnover	4.59x
Total Trades	2
Initial Capital	\$9997.00
Final Capital	\$18788.43