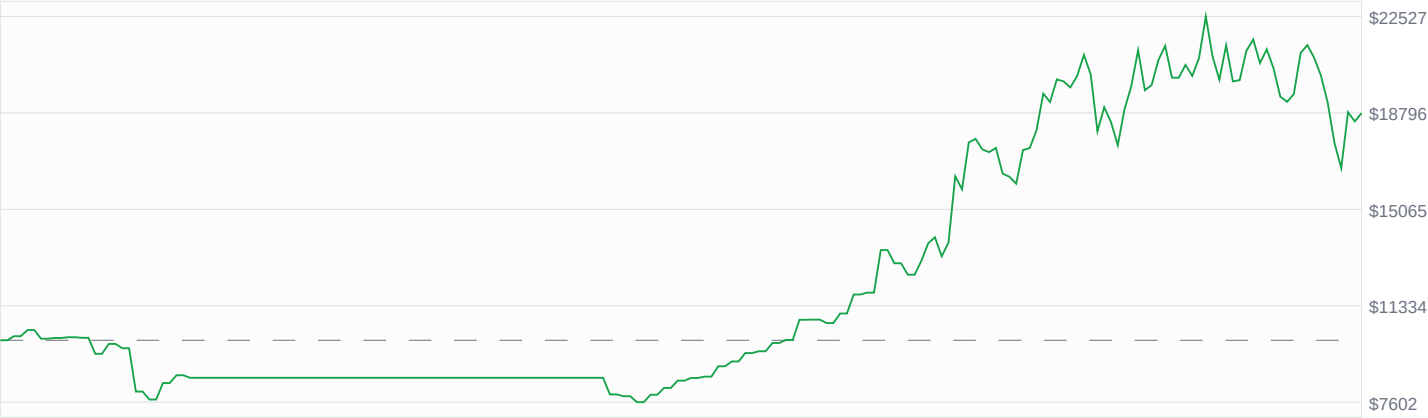


Backtest #3511 · AMD · EVO_GG1RSISNIP_v1363

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 ROI of 87.88% with a respectable Sharpe ratio of 1.61, yet the sample size of only two trades renders statistical significance negligible. A 50% win rate paired with a 26.05% max drawdown suggests high volatility that is not supported by sufficient historical data for reliable inference. The results are essentially anecdotal and likely driven by two specific market events rather than a robust edge. Further analysis requires expanding the backtest period to increase the sample size and reduce variance.

ADDITIONAL METRICS

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