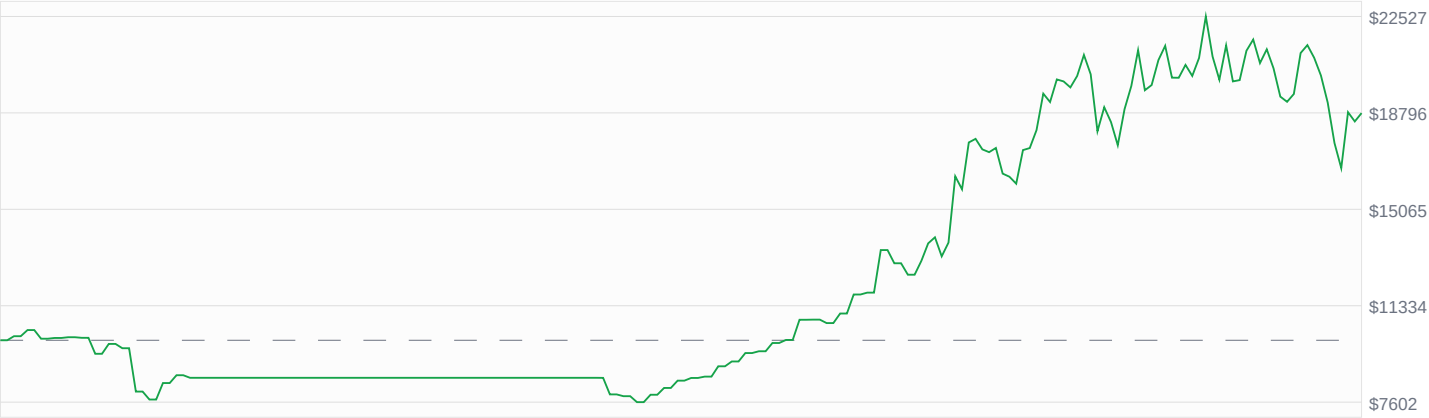




Backtest #35101 · AMD · EVO_GG1RSISNIP_v1295

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 backtest shows a +87.88% return with a 1.61 Sharpe ratio, yet the 50% win rate and 26% drawdown suggest fragile positioning rather than robust alpha. Statistical confidence is critically low given only two trades, making the apparent success likely a result of survivorship bias rather than strategy efficacy. A single trade failure could have wiped out half the capital, indicating poor risk-adjusted resilience for institutional deployment. The strategy requires re-testing with tighter stop-loss parameters and a larger sample size before live consideration.

ADDITIONAL METRICS

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