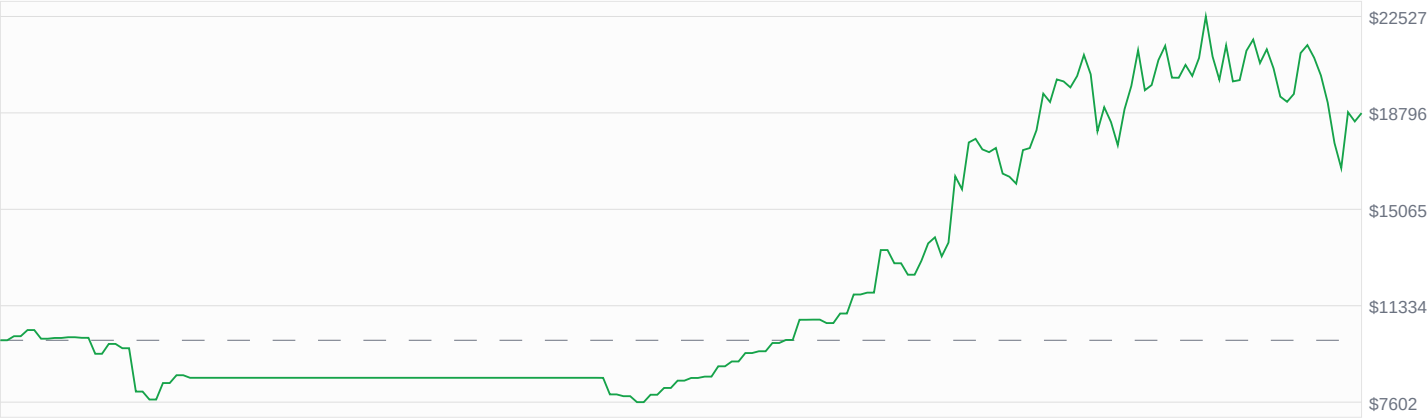




Backtest #38929 · AMD · EVO_GG1RSISNIP_v902

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 EVO_GG1RSISNIP_v902 strategy generated an 87.88% ROI with a 1.61 Sharpe ratio, yet the 50% win rate and 26% drawdown reveal a high-risk profile driven by only two trades. Such a limited sample size offers low statistical confidence, as the results are not robust enough to sustain long-term institutional deployment. The strategy likely captured one or two significant volatility spikes rather than a consistent edge, making the performance highly sensitive to market regime changes. We must expand the backtest window or adjust entry filters to validate if this alpha persists beyond outlier events before considering live allocation.

ADDITIONAL METRICS

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