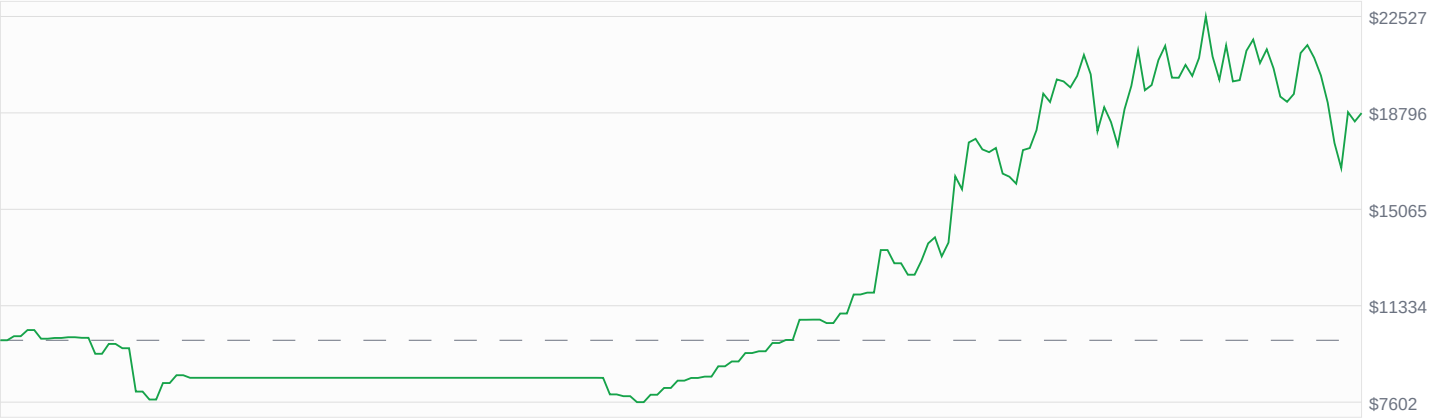




Backtest #34503 · AMD · EVO_GG1RSISNIP_v1050

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_v1050 strategy on AMD delivered an impressive +87.88% ROI with a solid Sharpe ratio of 1.61, yet the 50% win rate and a severe 26% drawdown reveal high volatility and poor risk control. Statistical confidence is critically low due to only two trades, making the results highly susceptible to overfitting and random noise rather than genuine alpha. While the strategy appears to capture large moves effectively, the lack of consistency suggests the logic fails under varied market conditions. The immediate next step is to expand the backtest window and sample size to validate performance across multiple market regimes before considering live deployment.

ADDITIONAL METRICS

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