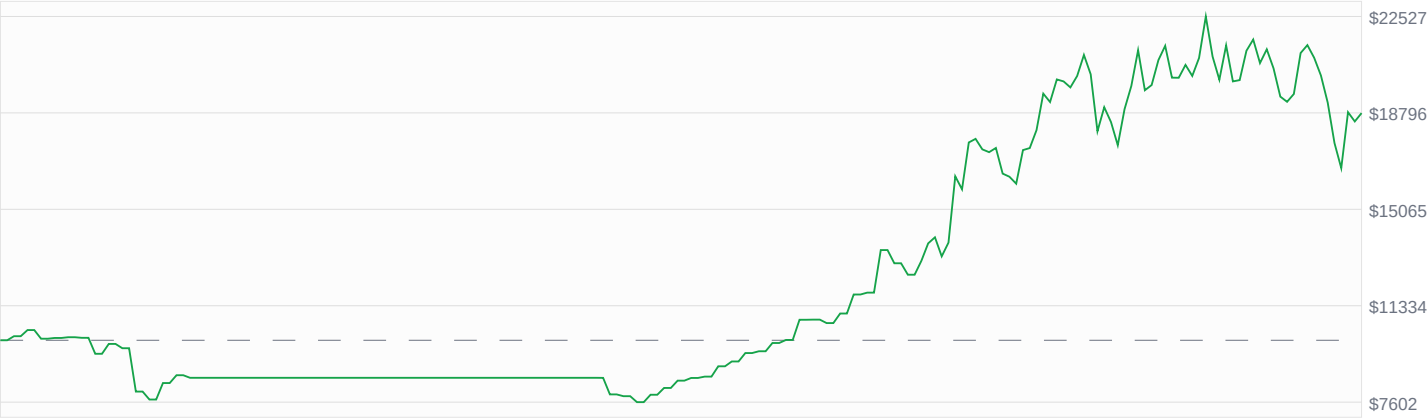




Backtest #34826 · AMD · EVO_GG1RSISNIP_v1149

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_v1149 strategy on AMD generated a +87.88% ROI with a respectable 1.61 Sharpe ratio, yet the 50% win rate and 26.05% drawdown suggest high volatility rather than consistent alpha. Such aggressive returns from only two trades render the statistical significance negligible, making these results a statistical outlier rather than a robust trading edge. We must treat this performance as noise until a larger sample size validates the signal logic across different market regimes. The immediate next step is to re-run the backtest with an expanded lookback period to stress-test the strategy against varied volatility conditions.

ADDITIONAL METRICS

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