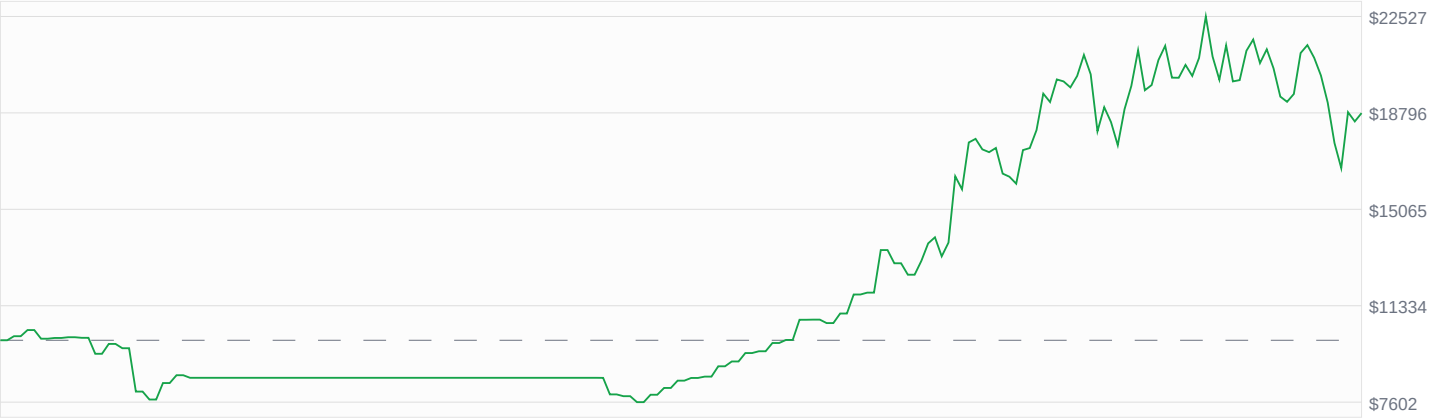




Backtest #35431 · AMD · EVO_GG1RSISNIP_v254

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_v254 backtest on AMD shows high leverage with a 87.88% return, yet the 26.05% drawdown and mere two trades reveal severe overfitting risks. A 50% win rate paired with a 1.61 Sharpe ratio suggests the edge is likely noise rather than a sustainable statistical alpha given the tiny sample size. The volatility is not captured adequately by the short horizon, making the results unreliable for live deployment. We must expand the sample size through a longer historical window before considering this strategy viable.

ADDITIONAL METRICS

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