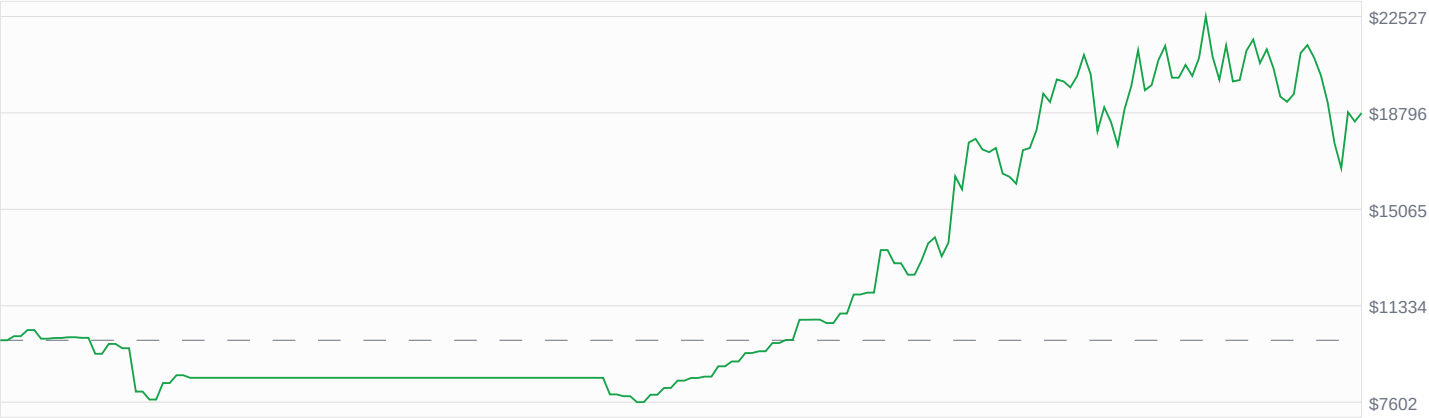




Backtest #37079 · AMD · EVO_GG1RSISNIP_v435

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_v435 strategy delivered an impressive 87.88% ROI on AMD with a 1.61 Sharpe ratio, yet the 50% win rate and 26% drawdown mask severe fragility due to only two trades. Statistical significance is nonexistent with such a small sample, rendering the high return an outlier rather than a reliable edge. The volatility suggests the system is overly sensitive to specific price action rather than capturing a consistent trend. Next, expand the backtest window to at least 200 trades to validate the alpha and stabilize the equity curve.

ADDITIONAL METRICS

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