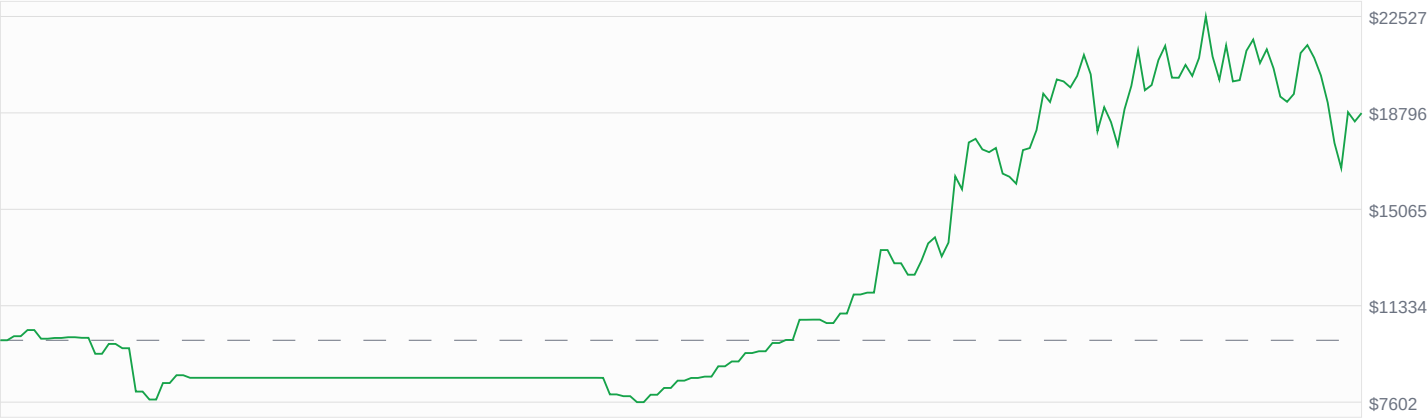




Backtest #37584 · AMD · EVO_GG1RSISNIP_v259

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 AMD backtest for EVO_GG1RSISNIP_v259 shows a strong 87.88% ROI driven by a single winning trade, which creates a highly skewed risk profile. However, with only two trades executed, the 50% win rate and 1.61 Sharpe ratio lack statistical significance and fail to validate the strategy's robustness. A maximum drawdown of 26.05% suggests significant capital volatility that warrants caution before deploying real funds. The sample size is too small to confirm if the alpha is genuine or merely luck-based on specific market conditions. The immediate next step is to expand the backtesting window to include additional years of data to verify consistency and reduce variance.

ADDITIONAL METRICS

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