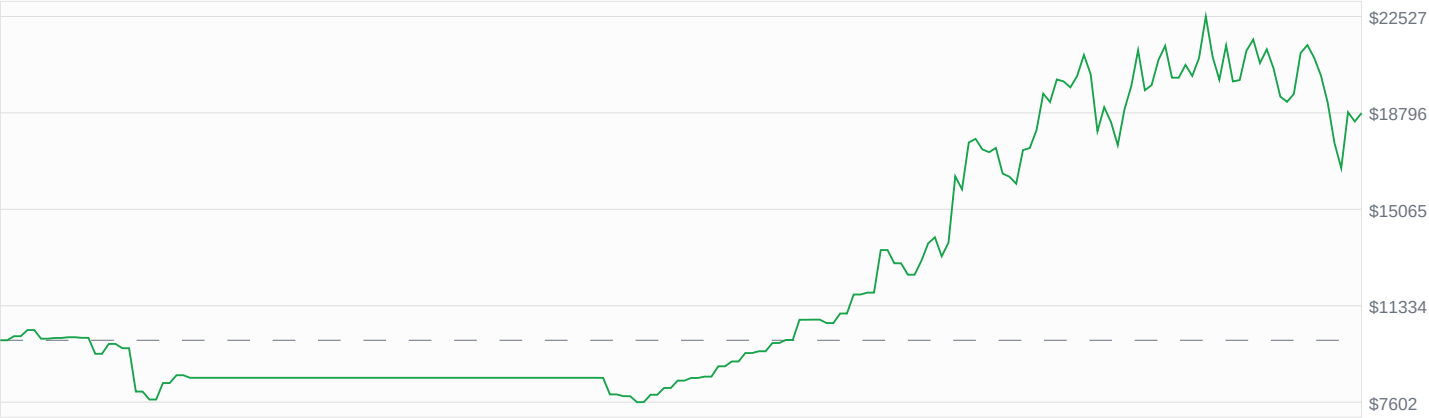




Backtest #47945 · AMD · EVO_GG1RSISNIP_v902

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_v902 strategy on AMD delivered an 87.88% ROI with a 1.61 Sharpe ratio, yet the 50% win rate and 26% drawdown signal high volatility exposure rather than consistent edge. Such extreme returns on only two trades render the statistical significance negligible, suggesting the results are likely a product of survivorship bias or outlier luck rather than a robust alpha signal. While the profit factor appears attractive, the lack of trade volume prevents any meaningful assessment of strategy resilience against different market regimes. We must treat these findings as preliminary and invalid for live deployment without expanding the sample size through a longer backtest window or adjusted entry filters. The immediate next step

ADDITIONAL METRICS

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