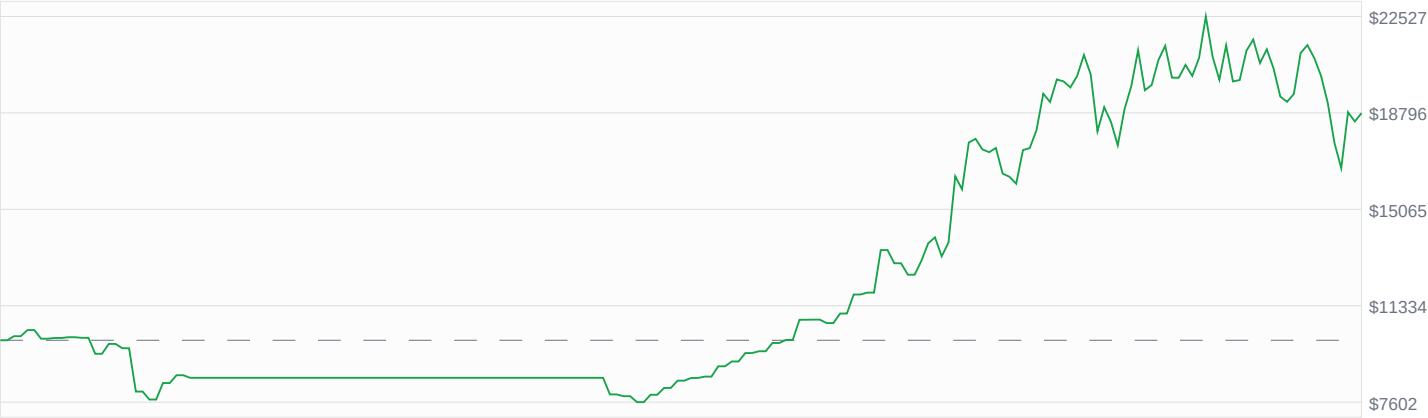




Backtest #52336 · AMD · EVO_GG1RSISNIP_v1060

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_v1060 backtest on AMD shows an impressive 87.88% ROI but lacks statistical significance due to only two trades. A 50% win rate paired with a 26.05% drawdown suggests high volatility and potential overfitting to specific market conditions rather than robust alpha generation. With a Sharpe ratio of 1.61, the risk-adjusted returns appear strong, yet the extreme sample size renders these metrics unreliable for live deployment. Before capitalizing this strategy, you must expand the sample by running a walk-forward analysis across multiple equity curves.

ADDITIONAL METRICS

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