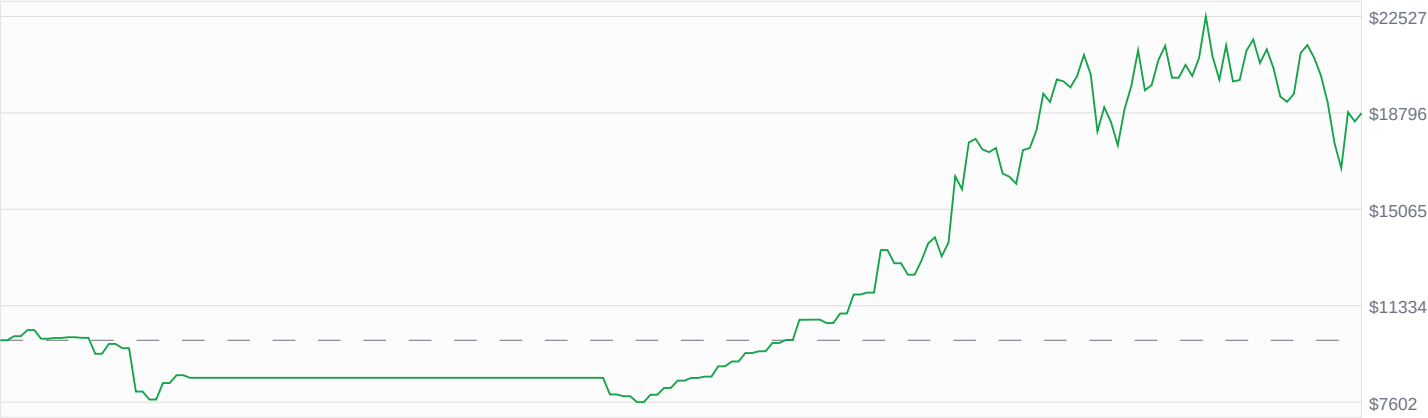




Backtest #51084 · AMD · EVO_GG1RSISNIP_v144

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_v144 backtest on AMD shows a 87.88% ROI and a Sharpe ratio of 1.61, yet the 50% win rate and 26% drawdown suggest the signal logic relies heavily on low-frequency volatility rather than consistent alpha. With only two trades in the sample, the statistical confidence is insufficient to generalize performance across market regimes. The results indicate a high-variance strategy that captured a single large move but lacks the trade frequency needed for reliable risk-adjusted returns. The next step is to retrain the model with a walk-forward validation set to verify if the edge persists outside this specific historical window.

ADDITIONAL METRICS

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