



Backtest #33264 · AMD · EVO_GG1RSISNIP_v1595

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_v1595 backtest on AMD shows an impressive 87.88% ROI and a Sharpe ratio of 1.61, driven by a high-conviction setup that executed only two trades with a 50% win rate. However, the statistical significance is critically low given the minimal trade count, leaving the 26.05% drawdown and performance metrics highly susceptible to overfitting or survivorship bias. Without broader market context or volume confirmation, these results are likely a local optimum rather than a robust alpha generator. The next step is to run a forward test on a fresh dataset to verify if this specific signal logic can replicate these gains outside the look-ahead window.

ADDITIONAL METRICS

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