



Backtest #33396 · AMD · EVO_GG1RSISNIP_v893

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_v893 strategy on AMD generated an impressive +87.88% ROI with a Sharpe ratio of 1.61, yet the 50% win rate and 26% drawdown reveal high volatility and potential overfitting given the minuscule sample of only two trades. While the capital grew to \$18,788.43, the statistical confidence is negligible because a win rate of 50% is meaningless without a larger dataset to rule out chance. The strategy likely captured a specific short-term anomaly rather than a robust trend, making the performance statistically fragile and non-representative of future expectations. The immediate next step is to backtest this exact logic on a wider historical dataset to validate if the alpha persists beyond these isolated transactions.

ADDITIONAL METRICS

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