



Backtest #33518 · AMD · EVO_EVOGG1RSIS_v157

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_EVOGG1RSIS_v157 strategy on AMD generated an impressive 87.88% ROI, driven by high-conviction entries that pushed final capital to \$18,788.43, yet the 50% win rate and meager two-trade sample size render the Sharpe ratio of 1.61 statistically insignificant rather than robust. While the strategy avoided catastrophic failure with a maximum drawdown of 26.05%, the lack of trade diversity exposes severe overfitting risks, making these results unrepresentative of live market performance. We must expand the lookback period or adjust entry thresholds to increase trade frequency before deploying this logic, as current data cannot support institutional confidence.

ADDITIONAL METRICS

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