



Backtest #37305 · AMD · EVO_GG1RSISNIP_v232

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_v232 strategy delivered an 87.88% ROI on AMD, yet the 50% win rate and single-digit trade count indicate severe overfitting rather than robust alpha generation. While the 1.61 Sharpe ratio appears favorable, a 26% drawdown from only two trades suggests extreme volatility exposure that statistical significance cannot validate. The sample size of two executions renders any performance metrics unreliable for institutional deployment. A retest on an out-of-sample dataset with higher frequency thresholds is required to confirm strategy viability.

ADDITIONAL METRICS

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