



Backtest #47993 · AMD · EVO_GG1RSISNIP_v939

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_v939 backtest on AMD delivered an impressive +87.88% ROI with a 1.61 Sharpe ratio, yet this signal is statistically insignificant due to only two trades executed. A 26.05% maximum drawdown alongside a mediocre 50.0% win rate suggests the strategy lacks robustness and may be overfitting to specific price action rather than capturing a sustainable edge. The high return is driven by aggressive risk exposure rather than consistent probability, rendering the performance unreliable for institutional deployment. The next concrete step is to increase the trade count by reducing position sizing or widening stop-loss thresholds to validate statistical significance before live deployment.

ADDITIONAL METRICS

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