



Backtest #49093 · AMD · EVO_GG1RSISNIP_v1174

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_v1174 backtest on AMD shows an 87.88% ROI and 1.61 Sharpe, but the 26.05% drawdown and flat 50% win rate with only two trades indicate severe overfitting and lack of statistical confidence. A sample size of two trades cannot validate strategy robustness or capture normal market variance, rendering the impressive returns statistically meaningless. The high leverage or aggressive entry logic likely generated outlier gains while exposing the portfolio to unacceptable tail risk. Before deploying live, you must run a longer backtest with walk-forward analysis to confirm if the strategy holds across different market regimes. Focus on increasing trade frequency and testing on broader datasets to ensure the signal is not a

ADDITIONAL METRICS

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