



Backtest #52489 · AMD · EVO_GG1RSISNIP_v1157

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_v1157 strategy generated an 87.88% return on AMD with a sharp 1.61 ratio, yet the single-trade sample size renders these metrics statistically insignificant. A maximum drawdown of 26.05% reveals substantial volatility risk that the win rate alone masks, indicating a fragile edge rather than a robust alpha source. Confidence in these results is near zero due to severe overfitting risks inherent in such a narrow dataset. The next step is to execute a longer backtest across multiple market cycles to validate whether the strategy survives adverse conditions beyond this isolated win.

ADDITIONAL METRICS

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