



Backtest #52840 · AMD · EVO_GG1RSISNIP_v1349

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_v1349 strategy delivered an 87.88% gain on AMD, yet the 50% win rate and single-digit trade count reveal extreme noise rather than robust alpha. With only two executions, the Sharpe of 1.61 lacks statistical significance, and a 26% drawdown suggests high volatility exposure unsuitable for institutional risk limits. The performance is likely a result of overfitting to a specific regime rather than a persistent edge, making any conclusion premature. We must expand the sample size by running a walk-forward analysis across multiple years to validate if the signal holds outside the tested window.

ADDITIONAL METRICS

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