



Backtest #50992 · AMD · EVO_GG1RSISNIP_v1469

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_v1469 strategy on AMD generated an 87.88% return, yet the sample size of only two trades renders the 50% win rate statistically insignificant. A Sharpe ratio of 1.61 appears robust but is likely inflated by the lack of diversification and the substantial 26.05% maximum drawdown. The high volatility and concentrated exposure to a single stock suggest the edge is not yet proven for institutional deployment. We must expand the backtest window to validate performance across different market regimes before allocating capital. This strategy requires more data to confirm whether the alpha is genuine or a statistical anomaly.

ADDITIONAL METRICS

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