



Backtest #52145 · 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 shows a robust 87.88% ROI and a Sharpe ratio of 1.61, yet the 26% peak drawdown and exactly 50% win rate reveal severe fragility. With only two trades executed, these metrics lack statistical significance and are likely overfit to a specific short-term noise pattern rather than capturing a durable edge. The apparent efficiency masks extreme instability, as a single losing trade could have erased substantial capital during the decline. Immediate next steps require expanding the sample size through walk-forward analysis to validate if this performance holds across different market regimes. Without broader data, the strategy remains unproven for institutional deployment.

ADDITIONAL METRICS

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