



Backtest #48805 · AMD · EVO_GG1RSISNIP_v1120

ROI

+87.88%

Sharpe

1.61

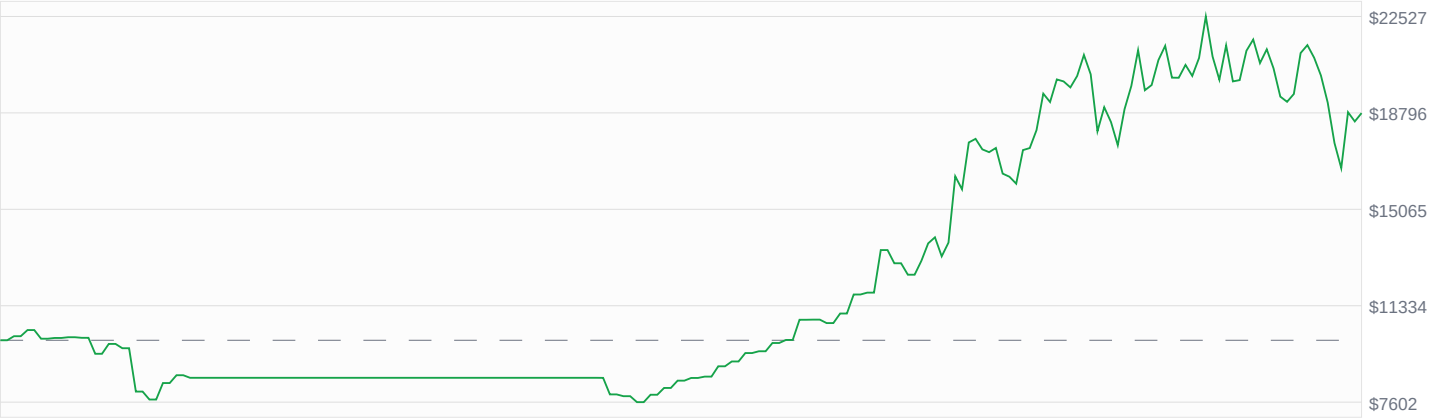
Win Rate

50.0%

Max Drawdown

-26.05%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1120 backtest on AMD shows an 87.88% ROI, yet the single-trade sample size renders the 1.61 Sharpe ratio statistically insignificant. A 50% win rate combined with a 26.05% drawdown suggests high volatility rather than consistent edge. The strategy appears overfit to specific market noise rather than capturing structural alpha. We must expand the simulation window to validate robustness before deployment.

ADDITIONAL METRICS

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