



Backtest #52583 · AMD · EVO_GG1RSISNIP_v1228

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_v1228 strategy on AMD generated an impressive +87.88% ROI driven by a single aggressive position, masking a lack of robustness with only two total trades. The 1.61 Sharpe ratio and 26.05% max drawdown suggest high volatility exposure rather than consistent alpha, rendering statistical significance impossible to verify with such a thin sample. While the entry logic likely captured a strong momentum move, the absence of a second trade exposes the model to significant regime risk and overfitting. Immediate backtesting on a larger historical dataset is required to validate whether this performance is a fluke or a repeatable edge.

ADDITIONAL METRICS

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