



Backtest #46900 · 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 backtest on AMD shows a theoretical 87.88% gain driven by a single trade, rendering the 50% win rate and 1.61 Sharpe ratio statistically meaningless. With only two trades executed, the maximum drawdown of 26.05% masks extreme volatility and offers no insight into regime stability. This sample size is insufficient to validate the strategy, as the results are likely noise rather than a reliable alpha signal. We must expand the test horizon to at least 100 trades before deploying capital. Further parameter optimization is required to verify consistent performance across different market conditions.

ADDITIONAL METRICS

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