



Backtest #49087 · AMD · EVO_GG1RSISNIP_v1174

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_v1174 strategy on AMD shows an impressive 87.88% ROI, yet the 50% win rate and mere two trades suggest results are driven by extreme tail events rather than consistent edge. A 26.05% maximum drawdown alongside a Sharpe ratio of 1.61 indicates high volatility and insufficient statistical confidence for institutional deployment. The sample size is critically small, rendering the performance metrics unreliable for risk modeling or capital allocation decisions. Next, expand the backtest window to at least 200 trades to validate whether this alpha is reproducible across different market regimes.

ADDITIONAL METRICS

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