



Backtest #49360 · AMD · EVO_GG1RSISNIP_v335

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_v335 strategy generated an 87.88% ROI on AMD with a 1.61 Sharpe, yet the 50% win rate and 26.05% drawdown reveal high volatility concentrated in just two trades. Such a minimal sample size renders the statistical confidence insufficient to validate the strategy's robustness or generalizability beyond this specific period. A single trade execution cannot reliably capture regime shifts or confirm whether the signal logic is genuinely alpha-generating or merely lucky. The next step is to extend the backtest window to gather at least 50 trades and calculate a rolling drawdown profile 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