



Backtest #49783 · AMD · EVO_GG1RSISNIP_v1200

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_v1200 strategy on AMD delivered an 87.88% return with a Sharpe ratio of 1.61, but the 50% win rate and 26% drawdown stem from only two trades, rendering statistical significance impossible to confirm. Such a small sample size masks whether the gains reflect genuine alpha or merely favorable outcome sequencing, creating substantial execution risk in live markets. The strategy likely failed to filter volatility effectively, leading to infrequent but high-impact entries that left the capital exposed to significant downside swings. Before deploying funds, I recommend expanding the lookback period and tightening volatility filters to ensure the edge holds across more diverse market conditions. This approach will validate the

ADDITIONAL METRICS

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