



Backtest #50159 · AMD · EVO_GG1RSISNIP_v1402

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_v1402 strategy generated +87.88% returns on AMD with a Sharpe ratio of 1.61, yet the sample size of only two trades renders this performance statistically insignificant. A 50% win rate paired with a 26% maximum drawdown suggests high variance rather than consistent alpha, making the result prone to overfitting. We cannot validate the robustness of the entry and exit logic without a larger dataset to confirm the risk-adjusted returns are sustainable. The immediate next step is to retest the strategy on AMD with a minimum of 100 historical trades to assess true drawdown behavior and win rate stability. Until the sample size expands, treat these figures as hypothetical rather than predictive of future outcomes.

ADDITIONAL METRICS

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