



Backtest #51469 · AMD · EVO_GG1RSISNIP_v435

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_v435 strategy on AMD delivered an impressive +87.88% return and a robust Sharpe ratio of 1.61, driven by a single winning trade that offset a loss in the second transaction. However, the 50% win rate and severe 26.05% max drawdown reveal a lack of consistency and significant vulnerability to adverse price action within this short sample. With only two trades executed, the statistical confidence in these metrics is critically low, rendering the high ROI an outlier rather than a reliable edge. The strategy effectively avoided further losses after the initial error but failed to establish a sustainable profit-taking mechanism. Before deploying live capital, run a longer backtest with adjusted stop-loss logic to

ADDITIONAL METRICS

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