



Backtest #52306 · AMD · EVO_GG1RSISNIP_v1036

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_v1036 backtest on AMD shows an impressive 87.88% ROI with a solid 1.61 Sharpe ratio, yet the strategy's viability is severely compromised by only two executed trades. A 50% win rate and 26.05% maximum drawdown are statistically meaningless given this tiny sample size, creating a high risk of overfitting to a single market regime. Relying on such sparse data to assume robustness is dangerous, as the results could easily reverse on slightly different price action. The next step is mandatory: extend the lookback period and run a walk-forward analysis to validate if the signal logic holds across multiple market cycles before any live deployment.

ADDITIONAL METRICS

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