



Backtest #57280 · 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 on AMD generated a nominal +87.88% return driven by only two trades, which severely undermines statistical confidence and exposes the results to high variance. Despite a respectable Sharpe ratio of 1.61, the 26.05% maximum drawdown highlights significant volatility that is unsustainable without further validation. The 50% win rate suggests an edge exists, but the small sample size makes any performance metric unreliable for institutional deployment. To confirm viability, you must execute a walk-forward analysis on a broader historical dataset to verify consistency across different market regimes.

ADDITIONAL METRICS

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