



Backtest #50966 · AMD · EVO_GG1RSISNIP_v888

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_v888 strategy on AMD generated an 87.88% ROI with a 1.61 Sharpe, yet a mere 2 trades render these metrics statistically insignificant and highly prone to noise. While the risk-adjusted return appears robust, the 26.05% maximum drawdown indicates substantial volatility exposure that cannot be validated without a larger sample size. Relying on such a thin dataset creates a false sense of confidence, as the strategy lacks proven consistency across different market regimes. The primary next step is to execute a walk-forward analysis or expand the lookback period to generate at least 50 trades before deploying live capital.

ADDITIONAL METRICS

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