



Backtest #33604 · AMD · EVO_GG1RSISNIP_v899

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_v899 backtest on AMD shows an impressive 87.88% ROI and a Sharpe ratio of 1.61, yet the 26.05% maximum drawdown and exactly 50% win rate reveal a highly volatile strategy. With only two trades, these metrics lack statistical significance, making the outlier result potentially a fluke rather than a robust edge. The strategy likely capitalized on a single high-conviction breakout that was not validated by a larger sample size. Before deploying live capital, you must run a parameter-optimized backtest over a longer historical period to confirm consistency and reduce reliance on such low-probability events.

ADDITIONAL METRICS

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