



Backtest #34775 · AMD · EVO_GG1RSISNIP_v1131

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_v1131 backtest on AMD shows a +87.88% ROI and 1.61 Sharpe, but with only two trades, the 50% win rate and 26% drawdown lack statistical significance. Such a sparse sample size renders performance metrics unreliable and prone to overfitting, as minor price noise can drive extreme percentage gains. While the strategy appears profitable in isolation, the high volatility and minimal trade count suggest it has not yet proven robust across diverse market regimes. The next critical step is to expand the out-of-sample testing window and increase trade frequency to validate the strategy under varied conditions. Until statistical confidence is established through a larger dataset, any capital allocation remains speculative.

ADDITIONAL METRICS

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