



Backtest #34825 · AMD · EVO_GG1RSISNIP_v1149

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_v1149 strategy on AMD delivered an 87.88% return, but the 26.05% drawdown and mere two trades render the results statistically insignificant rather than robust. A 50% win rate with such limited sample size fails to confirm the 1.61 Sharpe ratio, suggesting performance is likely driven by outlier events rather than consistent edge. The aggressive position sizing appears to have amplified variance, leading to a near-total account wipe on a single loss. Without additional data points, this metric cannot support institutional deployment or reliable risk modeling. The immediate next step is to execute a longer backtest spanning at least 500 trades to validate the strategy's stability 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