



Backtest #35298 · AMD · EVO_GG1RSISNIP_v1344

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_v1344 backtest on AMD shows robust alpha generation with an 87.88% ROI, yet the statistical validity is critically compromised by only two executed trades. A 50% win rate provides no meaningful signal over noise with such a minimal sample size, rendering the Sharpe ratio of 1.61 and 26.05% drawdown unreliable indicators of true risk profile. We must expand the dataset through additional historical simulations or live paper trading to confirm whether the strategy can sustain performance without extreme volatility. Until we achieve a statistically significant trade count, we should hold deployment status and focus on parameter optimization to reduce single-trade sensitivity.

ADDITIONAL METRICS

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