



Backtest #35743 · AMD · EVO_GG1RSISNIP_v254

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_v254 strategy on AMD generated a +87.88% ROI with a 1.61 Sharpe ratio, yet the 26.05% peak-to-trough drawdown reveals significant volatility. A 50% win rate paired with only two completed trades creates a critical statistical sample size, rendering these metrics unreliable for institutional decision-making. The lack of trade frequency prevents proper evaluation of consistency or risk adjustment over market cycles. Further backtesting with optimized parameters or a longer historical window is required to validate the edge before live deployment.

ADDITIONAL METRICS

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