



Backtest #35948 · AMD · EVO_GG1RSISNIP_v17

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_v17 strategy on AMD delivered an exceptional 87.88% ROI with a 1.61 Sharpe ratio, yet the 26% drawdown and exactly 50% win rate reveal a binary, high-risk profile unsuitable for live deployment without further validation. This performance is statistically insignificant given only two trades were executed, making the current results a noisy sample prone to overfitting rather than a robust signal of market efficiency. Future iterations must prioritize trade frequency and consistency over aggressive capital multiplication to ensure the strategy survives regime changes. The next concrete step is to run an out-of-sample backtest on historical data spanning at least three years to verify if these returns persist beyond the

ADDITIONAL METRICS

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