



Backtest #3723 · AMD · EVO_GG1RSISNIP_v1402

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_v1402 strategy on AMD yields a +87.88% return with a 1.61 Sharpe ratio, yet the sample size of two trades renders these metrics statistically insignificant. A 50% win rate and 26.05% max drawdown indicate high volatility that is not supported by sufficient data to claim robust alpha. Reliance on such a small sample invites severe overfitting risk, making the current performance unreliable for live deployment. I recommend expanding the backtest window to include at least fifty trades to validate the signal consistency and reduce sampling error. This step is critical before considering any real capital allocation.

ADDITIONAL METRICS

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