



Backtest #37335 · AMD · EVO_GG1RSISNIP_v6

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_v6 strategy on AMD generated an 87.88% ROI with a 1.61 Sharpe ratio, yet the 50% win rate and 26.05% drawdown on just two trades indicate a severe lack of statistical significance. The high capital multiplier is driven by a single outlier rather than consistent edge, making the strategy unreliable for institutional deployment at this sample size. We must expand the backtest horizon to capture multiple market regimes before considering live execution. Next, we will stress test the parameters against 2022 volatility to validate the drawdown resilience.

ADDITIONAL METRICS

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