



Backtest #37398 · AMD · EVO_GG1RSISNIP_v16

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_v16 strategy on AMD generated an 87.88% ROI with a Sharpe ratio of 1.61, yet the 50% win rate and 26.05% drawdown highlight a lack of consistency on a sample of only two trades. Such a minimal sample size renders any statistical significance impossible, as the results likely reflect noise rather than a robust edge. The high return per trade suggests aggressive position sizing or a lucky breakout rather than a sustainable alpha. Future iterations must expand the lookback period or filter volatility to generate sufficient trade frequency for meaningful validation.

ADDITIONAL METRICS

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