



Backtest #37480 · AMD · EVO_GG1RSISNIP_v335

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_v335 backtest on AMD shows a strong 87.88% return and 1.61 Sharpe ratio, but the 50% win rate and a single 26% drawdown stem from only two trades. This sample size is too small to confirm statistical significance or validate the strategy's robustness against AMD's volatility. High returns here likely reflect a lucky breakout rather than a scalable edge, given the lack of diversification in trade execution. The next step is to re-run the simulation with a stricter entry filter and longer timeframe to gather sufficient trade data for reliable risk assessment.

ADDITIONAL METRICS

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