



Backtest #38327 · AMD · EVO_GG1RSISNIP_v1469

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_v1469 strategy on AMD generated an 87.88% ROI, but the sample size of just two trades renders the 50% win rate and 1.61 Sharpe ratio statistically insignificant and prone to high variance. While the strategy successfully navigated the initial volatility, a 26.05% maximum drawdown exposes substantial downside risk that is not yet smoothed by historical data. We must treat these metrics with extreme skepticism until the strategy processes a larger sample to confirm risk-adjusted returns. The critical next step is to run a forward walk-forward optimization to validate these parameters on out-of-sample data before 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