



Backtest #39357 · AMD · EVO_GG1RSISNIP_v1174

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_v1174 backtest on AMD shows an impressive 87.88% return driven by two high-conviction trades, yet the sample size is critically insufficient to validate the 50% win rate. A maximum drawdown of 26.05% suggests significant volatility exposure, while the Sharpe ratio of 1.61 indicates decent risk-adjusted returns only for this specific short window. Without a larger dataset, statistical noise likely dominates the signal, making the performance unrepresentative of future market conditions. The next step is to run an extended backtest across multiple years to determine if the strategy generates consistent alpha or merely captures one-time anomalies.

ADDITIONAL METRICS

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