



Backtest #48958 · AMD · EVO_GG1RSISNIP_v1157

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_v1157 strategy on AMD delivered an impressive 87.88% ROI driven by a single high-conviction trade, yet this result lacks statistical robustness due to a mere two executed trades. While the 1.61 Sharpe ratio suggests decent risk-adjusted returns, the 26.05% maximum drawdown and exactly 50% win rate indicate high sensitivity to outlier performance rather than consistent alpha generation. Such a small sample size precludes any reliable confidence interval, rendering these metrics more indicative of noise than a sustainable edge. To validate whether this performance is replicable, the model requires immediate re-optimization over a longer historical window with tighter entry filters to reduce volatility.

ADDITIONAL METRICS

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