



Backtest #52205 · AMD · EVO_GG1RSISNIP_v981

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_v981 strategy on AMD delivered a robust +87.88% return with a Sharpe ratio of 1.61, yet this performance stems from only two trades, rendering the statistical confidence negligible. While the win rate sits at a mediocre 50.0%, the significant 26.05% maximum drawdown highlights substantial volatility risk that the limited sample size masks. Relying on this small dataset invites overfitting, and the high return cannot be trusted as a reliable indicator of future profitability. The primary next step is to expand the backtesting period and optimize entry parameters to generate a larger, more representative trade history.

ADDITIONAL METRICS

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