



Backtest #57486 · AMD · EVO_GG1RSISNIP_v351

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_v351 strategy on AMD generated an 87.88% ROI with a Sharpe ratio of 1.61, but a win rate of exactly 50% suggests the gains rely heavily on outlier performance rather than consistent alpha. The 26.05% maximum drawdown indicates significant volatility risk, and the sample size of only two trades renders any statistical significance or robustness analysis unreliable. We cannot validate this edge without expanding the trade count, as the current data lacks the volume needed to distinguish skill from luck. The immediate next step is to re-run the backtest on a longer historical dataset or adjust entry filters to increase trade frequency and filter out low-probability setups.

ADDITIONAL METRICS

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