



Backtest #47990 · AMD · EVO\_GG1RSISNIP\_v939

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_v939 strategy on AMD delivered an 87.88% ROI with a 1.61 Sharpe ratio, but the results rely entirely on just two trades. A 50% win rate combined with a 26.05% maximum drawdown suggests high volatility and insufficient statistical significance to confirm the edge. While the final capital reached \$18,788.43, this performance is likely an outlier rather than a repeatable alpha for a broader sample. We must expand the backtest window to include more market regimes before deploying live capital.

ADDITIONAL METRICS

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