



Backtest #48405 · AMD · EVO_GG1RSISNIP_v1060

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_v1060 backtest on AMD shows a 87.88% ROI and 1.61 Sharpe ratio, yet the 50% win rate and single 26.05% drawdown indicate a highly volatile, non-stationary regime. With only two total trades, the statistical significance is negligible, rendering the performance metrics unreliable proxies for future expectancy. The strategy likely captured a specific, transient volatility spike rather than a robust alpha signal that generalizes across market cycles. We must expand the sample size by testing over a multi-year horizon and varying initial capital to validate if the 87.88% return is a fluke or a repeatable edge.

ADDITIONAL METRICS

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