



Backtest #56094 · AMD · EVO\_GG1RSISNIP\_v888

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_v888 backtest on AMD shows a sharp 87.88% ROI and a respectable 1.61 Sharpe ratio, yet a mere 2 trades render these metrics statistically insignificant with zero confidence. A 50% win rate and 26% drawdown are merely noise given the sample size, meaning the strategy could easily reverse on the next pullback. The high final capital is an artifact of low trade frequency rather than robust alpha generation. We must expand the sample by running a longer historical simulation or optimizing entry filters before deploying live.

ADDITIONAL METRICS

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