



Backtest #49094 · AMD · EVO\_GG1RSISNIP\_v1174

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_v1174 backtest on AMD shows an 87.88% ROI with a 1.61 Sharpe, yet the 50% win rate and 26% drawdown reveal a high-risk, low-frequency approach. Such a 2-trade sample lacks statistical power, rendering the positive returns statistically insignificant and potentially anomalous. The strategy relies on extreme capital efficiency rather than consistency, which poses unacceptable drawdown risks for institutional deployment. We must expand the lookback period and test on multiple tickers to validate if this outlier performance is reproducible. Proceed with caution until robustness across a larger dataset is confirmed.

ADDITIONAL METRICS

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