



Backtest #50189 · AMD · EVO\_GG1RSISNIP\_v1427

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_v1427 backtest on AMD shows an 87.88% ROI, but a mere 2 trades render the 1.61 Sharpe ratio statistically insignificant. A 50% win rate with a 26.05% drawdown indicates high volatility exposure rather than robust predictive power. Confidence in this edge is currently negligible due to insufficient sample size to validate the strategy's consistency. We must expand the test period or adjust entry filters to generate enough signals for meaningful statistical analysis before deployment.

ADDITIONAL METRICS

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