



Backtest #33266 · AMD · EVO_GG1RSISNIP_v1595

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_v1595 backtest on AMD shows a +87.88% ROI driven by only two trades, which severely limits statistical confidence and renders the Sharpe ratio of 1.61 misleading. The 50% win rate suggests no directional edge, while the 26.05% max drawdown indicates high exposure risk per position that could easily reverse in a liquid market like AMD. Without a robust sample size, this performance is likely an outlier rather than a repeatable alpha signal. We must expand the test period or adjust entry filters to generate sufficient trade data before deploying capital.

ADDITIONAL METRICS

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