



Backtest #39327 · AMD · EVO_GG1RSISNIP_v1157

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_v1157 backtest on AMD shows an 87.88% ROI but relies on only two trades, rendering the 1.61 Sharpe ratio statistically insignificant. A 50% win rate paired with a 26.05% drawdown suggests high volatility and poor risk-adjusted returns rather than a robust strategy. The extreme variance in such a small sample size creates a false sense of security that could lead to severe real-world losses. We must increase the backtest horizon or diversify entry criteria before deploying capital on this signal logic.

ADDITIONAL METRICS

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