



Backtest #56819 · AMD · EVO_GG1RSISNIP_v16

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_v16 backtest on AMD shows an 87.88% ROI and 1.61 Sharpe, yet only two trades make the results statistically insignificant. A 26.05% drawdown coupled with a flat 50% win rate suggests the strategy lacks robustness outside the current regime. The high return stems from asymmetric winners rather than consistent execution, which is unsustainable over time. We must stress-test parameters across multiple market cycles 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