



Backtest #47990 · AMD · EVO_GG1RSISNIP_v939

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_v939 strategy on AMD delivered an 87.88% ROI with a 1.61 Sharpe ratio, but the results rely entirely on just two trades. A 50% win rate combined with a 26.05% maximum drawdown suggests high volatility and insufficient statistical significance to confirm the edge. While the final capital reached \$18,788.43, this performance is likely an outlier rather than a repeatable alpha for a broader sample. We must expand the backtest window to include more market regimes before deploying live capital.

ADDITIONAL METRICS

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