



Backtest #51222 · AMD · EVO_GG1RSISNIP_v259

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_v259 strategy on AMD generated an impressive 87.88% return, yet the statistical significance is critically low due to only two trades. A 50% win rate paired with a 26.05% maximum drawdown suggests high volatility rather than consistent alpha generation. The sharp ratio of 1.61 appears inflated by a small sample size and does not reflect robust risk-adjusted performance. We must expand the backtest window to validate the strategy's resilience across different market regimes.

ADDITIONAL METRICS

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