



Backtest #29083 · AMD · GG8_SuperTrend_Follower

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 strategy yielded an impressive 87.88% ROI with a 1.61 Sharpe ratio, demonstrating strong risk-adjusted returns on AMD. However, the 50% win rate and 26.05% max drawdown highlight significant volatility and vulnerability to trend reversals. Critically, the analysis rests on only two trades, rendering the statistical confidence negligible and the results prone to random variance. The sample size is insufficient to validate the SuperTrend logic or assess tail risk adequately. The immediate next step is to expand the backtest period to capture diverse market regimes and increase the trade count for statistical significance.

ADDITIONAL METRICS

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