



Backtest #32985 · AMD · EVO_GG1RSISNIP_v52

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_v52 strategy on AMD generated an impressive 87.88% ROI, yet this result lacks statistical confidence due to only two total trades executed. A 50% win rate with a 26.05% maximum drawdown suggests high volatility exposure rather than consistent alpha generation. While the Sharpe ratio of 1.61 indicates decent risk-adjusted returns, the extremely low trade frequency renders the performance sample size statistically insignificant. The next step is to backtest this strategy over a longer historical period with more data points to validate if these metrics are repeatable.

ADDITIONAL METRICS

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