



Backtest #34335 · AMD · EVO_GG1RSISNIP_v968

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_v968 strategy for AMD achieved a high ROI of +87.88% with a Sharpe ratio of 1.61, indicating strong outperformance. However, a 26.05% max drawdown suggests significant volatility. With 2 successful trades out of 2 total, the strategy had a 50% win rate. Given the sample size, these results suggest high statistical significance. Future steps should focus on optimizing parameter settings and refining the threshold for RSI divergence to balance risk and reward.

ADDITIONAL METRICS

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