



Backtest #35719 · AMD · EVO_GG1RSISNIP_v395

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_v395 strategy on AMD delivered an 87.88% return, yet the 50% win rate and mere two trades reveal a statistically insignificant result driven by extreme volatility rather than robust logic. A Sharpe ratio of 1.61 appears attractive but lacks confidence given the narrow sample size, while the 26% drawdown underscores substantial risk exposure during the single losing streak. The equity curve likely shows a sharp peak and subsequent decline, indicating the model fails to capture AMD's mean reversion patterns effectively. Before deploying live capital, we must expand the backtest window to validate stability across multiple market regimes and reduce reliance on outlier events.

ADDITIONAL METRICS

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