



Backtest #37008 · 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 backtest on AMD delivered an 87.88% ROI with a 1.61 Sharpe ratio, yet its statistical validity is negligible due to only two trades executed. A perfect 50% win rate combined with a 26.05% maximum drawdown suggests the strategy lacks sufficient sample data to confirm robustness or identify genuine alpha. While the final capital of \$18,788.43 indicates strong theoretical performance, the high volatility per trade prevents reliable risk-adjusted return assessment at this stage. The next logical step is to expand the lookback period or adjust entry filters to generate a larger trade history for a statistically significant evaluation.

ADDITIONAL METRICS

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