



Backtest #37679 · AMD · EVO_GG1RSISNIP_v435

ROI

+87.88%

Sharpe

1.61

Win Rate

50.0%

Max Drawdown

-26.05%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTEHera local LLM

The EVO_GG1RSISNIP_v435 backtest on AMD shows an 87.88% ROI with a 1.61 Sharpe ratio, driven by two high-impact trades that generated the entire return. A 50% win rate suggests the strategy relies on asymmetric gains rather than frequency, while the 26.05% drawdown indicates significant volatility exposure. With only two trades, the statistical confidence is critically low, making these metrics unreliable indicators of future performance. The high reward-to-risk profile is promising but unproven without a larger sample size to validate consistency. The next step is to backtest the strategy over a longer historical period to ensure robustness across different market regimes.

ADDITIONAL METRICS

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