



Backtest #49092 · AMD · EVO_GG1RSISNIP_v1174

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_v1174 strategy on AMD generated an impressive 87.88% return, yet the sample size of only two trades renders these statistics statistically insignificant. A 50% win rate paired with a 26.05% maximum drawdown indicates that capital preservation relies entirely on outlier performance rather than consistent edge. While the 1.61 Sharpe ratio suggests favorable risk-adjusted returns, it is unreliable given the lack of trade frequency. We must expand the backtest horizon or adjust parameters to validate if this alpha holds under broader market conditions.

ADDITIONAL METRICS

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