



Backtest #52584 · AMD · EVO_GG1RSISNIP_v1228

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_v1228 strategy on AMD generated a significant 87.88% ROI with a 1.61 Sharpe ratio, yet the 50.0% win rate and 26.05% maximum drawdown reveal a high-risk profile driven by extreme exposure. The statistical confidence in these results is critically low given the mere two trades executed, rendering the performance metrics statistically insignificant and prone to high variance. While the final capital reached \$18,788.43, the lack of trade frequency prevents any meaningful assessment of strategy robustness under different market conditions. The next step is to run a forward test or expand the backtest window to gather sufficient data points for reliable statistical validation.

ADDITIONAL METRICS

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