



Backtest #56319 · 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 strategy on AMD delivered an impressive 87.88% ROI with a 1.61 Sharpe ratio, but this performance is driven by only two trades. A 50% win rate coupled with a 26% maximum drawdown indicates high volatility and a lack of statistical robustness for institutional deployment. We cannot validate the strategy's edge without a significantly larger sample size to filter out noise and confirm risk-adjusted consistency. The next step is to retest the logic on an expanded historical dataset or a correlated semiconductor basket to assess generalizability.

ADDITIONAL METRICS

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