



Backtest #56799 · 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 generated an 87.88% return, yet the statistical validity is critically undermined by only two executed trades. A 50% win rate and a 26% peak drawdown provide insufficient signal-to-noise to confirm robustness, rendering the positive Sharpe ratio of 1.61 largely coincidental rather than indicative of skill. Without a larger sample size, we cannot distinguish between genuine alpha generation and extreme luck in this specific market environment. The immediate next step is to stress-test the logic on a longer historical dataset to validate if the strategy holds beyond this isolated outcome.

ADDITIONAL METRICS

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