



Backtest #33089 · AMD · EVO_GG1RSISNIP_v141

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_v141 strategy on AMD delivered a 87.88% ROI with a 1.61 Sharpe ratio, yet the 26.05% max drawdown and exactly 50% win rate expose severe fragility due to only two total trades. Such a tiny sample size renders the statistical confidence negligible, making the apparent profitability likely a result of overfitting or random noise rather than a robust edge. While the capital grew to \$18,788.43, the lack of trade frequency prevents any reliable assessment of consistency or risk adjustment under normal market conditions. The critical next step is to broaden the backtest scope by increasing the historical lookback period and testing across multiple correlated semiconductor tickers to validate if this performance generalizes

ADDITIONAL METRICS

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