



Backtest #36133 · AMD · EVO_GG1RSISNIP_v290

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_v290 backtest on AMD shows an 87.88% ROI and a 1.61 Sharpe ratio, yet the 26.05% drawdown and exactly two trades severely limit statistical significance. A 50% win rate with such minimal trade count indicates high variance rather than a robust edge, making the results unreliable for institutional deployment. While the strategy captured a strong trend, the lack of diversification and sample size creates unacceptable execution risk in live markets. The next step is to retest the logic across a multi-year dataset on multiple semiconductor tickers to validate consistency before considering capital allocation.

ADDITIONAL METRICS

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