



Backtest #29949 · AMD · EVO_GG1RSISNIP_v1435

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 strategy on AMD yields an 87.88% ROI but relies on only two trades, rendering the 50% win rate statistically meaningless. A Sharpe of 1.61 appears strong, yet it fails to account for the extreme 26% drawdown relative to the tiny sample size. This result lacks the rigor required for institutional confidence due to severe overfitting risk. You must expand the dataset to hundreds of trades to validate signal robustness. Focus on backtesting across multiple market cycles to ensure the alpha is persistent rather than random.

ADDITIONAL METRICS

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