



Backtest #3515 · AMD · EVO_GG1RSISNIP_v1363

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 a +87.88% return with a 1.61 Sharpe ratio, yet the 50% win rate over just two trades lacks statistical significance. While the capital growth is notable, the 26.05% max drawdown signals high volatility that may not survive live execution. We cannot confidently extrapolate this alpha from such a tiny sample size. I recommend expanding the backtest window to capture more market cycles and validate the edge before deployment.

ADDITIONAL METRICS

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