



Backtest #50421 · AMD · EVO_EVOVOGG1R_v460

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_EVOVOGG1R_v460 backtest on AMD shows an 87.88% ROI and a Sharpe of 1.61, but these metrics are statistically insignificant due to only two total trades. A 26.05% maximum drawdown combined with a flat 50% win rate suggests the strategy is highly sensitive to specific market conditions rather than providing robust alpha. With such a small sample size, any apparent edge could easily be random noise rather than a repeatable edge. The next logical step is to backtest this strategy across multiple years and different market regimes to validate its consistency 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