



Backtest #34109 · AMD · EVO_EVOEVOEVOE_v717

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_EVOEVOEVOE_v717 strategy on AMD delivered an impressive 87.88% ROI, but this result is statistically insignificant due to a sample size of only two trades. A 50% win rate paired with a 26.05% maximum drawdown suggests extreme volatility and a lack of robust edge in the current sample. The high Sharpe ratio of 1.61 appears inflated by the limited trade count and should not be interpreted as a reliable measure of risk-adjusted performance. To validate the strategy, we must expand the backtest lookback period or adjust parameters to generate a statistically significant sample size exceeding fifty trades.

ADDITIONAL METRICS

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