



Backtest #35659 · AMD · EVO_EVOEVOEVOE_v776

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_v776 strategy on AMD delivered an 87.88% ROI with a 1.61 Sharpe ratio, yet the 26% drawdown and exactly two trades reveal a severely underpowered sample that invalidates statistical confidence. While the win rate sits at a mediocre 50%, the high return suggests either extreme luck or a catastrophic outlier rather than a robust edge. A drawdown of this magnitude in such a short sample is unquantifiable, making it impossible to trust the strategy's risk profile in live markets. The immediate next step is to expand the backtest window significantly to generate at least 100 trades before considering deployment.

ADDITIONAL METRICS

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