



Backtest #37621 · AMD · EVO_EVOEVOEVOE_v797

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_v797 backtest on AMD shows a robust 87.88% ROI and a Sharpe ratio of 1.61, yet the statistical significance is negligible with only two trades executed. A 50% win rate paired with a 26.05% maximum drawdown suggests the strategy captures large winners while risking substantial drawdowns, creating an asymmetric risk profile. Without additional data points, the high return is likely an outlier rather than a reliable edge for live deployment. The primary next step is to expand the backtest window or adjust entry filters to generate a sufficient trade sample for validation. This approach is strictly educational and does not constitute financial advice.

ADDITIONAL METRICS

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