



Backtest #38006 · AMD · EVO_EVOWEBIDEA_v319

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_EVOWEBIDEA_v319 backtest on AMD shows a high ROI of 87.88% and a Sharpe ratio of 1.61, but the win rate of exactly 50.0% with only two total trades indicates extreme sample size bias that invalidates statistical confidence. The strategy likely captured a single volatile move while ignoring broader market context, leading to a concerning max drawdown of 26.05% on minimal data points. Relying on these metrics for live deployment is dangerous because the results are noise rather than a reliable alpha signal. The immediate next step is to expand the historical lookback period to at least 100 trades to determine if this performance replicates under normal market conditions.

ADDITIONAL METRICS

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