



Backtest #40205 · AMD · EVO_EVOVELOCIT_v1509

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_EVOVELOCIT_v1509 strategy on AMD delivered an impressive 87.88% ROI, but the statistical significance is negligible due to only 2 trades in the sample. A 50% win rate offers no edge, while the 26.05% maximum drawdown highlights excessive volatility risk not captured by the high Sharpe ratio. Without broader historical data, performance metrics are unreliable and prone to overfitting on specific market noise. The next step is to expand the backtest horizon to at least 100 trades and re-evaluate the risk-adjusted returns before live deployment.

ADDITIONAL METRICS

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