



Backtest #49641 · AMD · EVO_EVOEVOEVOE_v576

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_v576 strategy shows an impressive 87.88% return on AMD, but this signal lacks statistical significance with only two trades. A win rate of exactly 50% combined with a 26.05% drawdown indicates high volatility without a clear probabilistic edge. The sample size is insufficient to validate the 1.61 Sharpe ratio or sustain profitability in live markets. We must expand the backtest window or adjust entry filters to gather more data points before deployment. This approach requires further optimization to confirm the strategy's robustness.

ADDITIONAL METRICS

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