



Backtest #49695 · AMD · EVO_EVOEVOEVOE_v659

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_v659 strategy generated an impressive 87.88% ROI on AMD, yet a sample of only two trades renders these results statistically insignificant and prone to extreme variance. While the 1.61 Sharpe ratio suggests reasonable risk-adjusted returns, the 26.05% maximum drawdown indicates substantial volatility that could threaten capital during adverse market shifts. The 50% win rate offers no edge confirmation without a larger dataset to validate the strategy's consistency across different market regimes. Before deploying live capital, I recommend expanding the backtest window to at least 500 trades to achieve meaningful statistical confidence and identify robustness.

ADDITIONAL METRICS

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