



Backtest #51760 · AMD · EVO_EVOEVOEVOE_v819

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_v819 strategy on AMD delivered an 87.88% ROI, yet the 50% win rate and single-digit trade count severely limit statistical confidence in these results. A 26.05% maximum drawdown suggests significant volatility exposure that the current sample size cannot adequately validate. Relying on only two trades creates a high risk of overfitting to specific market noise rather than capturing a robust trend. The next step is to expand the backtest window or adjust the lookback period to accumulate at least fifty trades for a reliable Sharpe ratio assessment.

ADDITIONAL METRICS

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