



Backtest #55090 · AMD · EVO_EVOEVOEVOE_v1796

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_v1796 backtest on AMD shows an 87.88% ROI with a 1.61 Sharpe ratio, yet a 50% win rate and 26% drawdown signal high instability. Such extreme results on only two trades lack statistical confidence, suggesting the strategy overfit to noise rather than capturing a robust alpha. The massive final capital increase is likely a data artifact rather than a replicable edge for live deployment. Next, expand the sample size by backtesting on a longer historical period and different tickers to validate consistency.

ADDITIONAL METRICS

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