



Backtest #47610 · AMD · EVO\_EVOEVOEVOE\_v689

ROI

+87.88%

Sharpe

1.61

Win Rate

50.0%

Max Drawdown

-26.05%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO\_EVOEVOEVOE\_v689 backtest on AMD shows an 87.88% ROI but relies on only two trades, rendering the 1.61 Sharpe ratio statistically insignificant and the 50% win rate unrepresentative. The 26.05% maximum drawdown indicates high volatility exposure that the limited sample size fails to capture, suggesting a fragile strategy under normal market conditions. Without a larger dataset, performance metrics are prone to overfitting and lack the robustness required for institutional deployment. The next step is to expand the testing window and increase trade frequency to validate if this profit potential holds across different market regimes.

ADDITIONAL METRICS

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