



Backtest #50219 · AMD · EVO_EVOEVOEVOE_v1889

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_v1889 strategy on AMD generated an impressive 87.88% ROI with a Sharpe ratio of 1.61, yet the 50% win rate and a maximum drawdown of 26.05% suggest heavy reliance on just two winning trades. This sample size is statistically insignificant, meaning the strategy lacks robustness and could easily suffer from overfitting rather than genuine edge. The extreme capital growth from \$18,788.43 final capital indicates high volatility exposure that is unsustainable without further validation. We must expand the backtest window or adjust parameters to generate sufficient trade volume before deploying capital live.

ADDITIONAL METRICS

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