



Backtest #55934 · AMD · EVO_EVOEVOEVOE_v2355

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_v2355 backtest on AMD shows an 87.88% ROI with a 1.61 Sharpe ratio, yet the 50% win rate and 26.05% drawdown highlight significant volatility. Statistical confidence is critically low because only two trades were executed, rendering performance metrics unreliable for institutional deployment. The high return stems from a single winning position rather than consistent alpha generation across the sample set. We must expand the test dataset to at least 50 trades before validating the strategy for live capital. Proceed with parameter optimization and stress testing on AMD historical data to verify robustness.

ADDITIONAL METRICS

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