



Backtest #44007 · AMD · EVO_EVOEVOE_v2210

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 AMD backtest for EVO_EVOEVOE_v2210 shows an impressive 87.88% ROI with a Sharpe ratio of 1.61, but the strategy generated only two trades, rendering the 50% win rate statistically insignificant. The substantial 26.05% drawdown indicates high volatility risk that cannot be assessed without a larger sample size to confirm the underlying signal logic. While the risk-adjusted return appears robust, the lack of trade frequency suggests the entry conditions are too restrictive or the timeframe is misaligned with AMD's price action. Next, expand the backtest to cover at least five years of data across multiple market cycles to validate if the alpha persists beyond this narrow window.

ADDITIONAL METRICS

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