



Backtest #44929 · AMD · EVO_EVOEVOEVOE_v2073

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_v2073 strategy generated an impressive 87.88% ROI with a Sharpe ratio of 1.61, yet a mere two trades provide insufficient statistical confidence to validate these results. The 50% win rate indicates a balanced risk profile, but the 26.05% maximum drawdown reveals significant volatility exposure given such a small sample size. Without a larger dataset, the strategy's robustness remains unproven and likely prone to overfitting on this specific backtest window. The immediate next step is to expand the backtesting horizon to at least 200 trades to ensure the performance is not an outlier.

ADDITIONAL METRICS

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