



Backtest #47855 · AMD · EVO_EVOEVOEVOE_v751

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_v751 backtest on AMD shows a strong 87.88% ROI and a Sharpe ratio of 1.61, driven entirely by a single winning trade. However, with only two total trades executed, the statistical significance is negligible and the results lack robustness for institutional deployment. The maximum drawdown of 26.05% reveals significant volatility risk that the limited sample size fails to capture. Consequently, the strategy remains unproven despite the high nominal returns. The necessary next step is to expand the backtest lookback period to at least one full market cycle to validate performance stability.

ADDITIONAL METRICS

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