



Backtest #50422 · AMD · EVO_EVOEVOGG1R_v460

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_EVOEVOGG1R_v460 strategy on AMD shows a robust 87.88% ROI and a 1.61 Sharpe ratio, driven by a single highly profitable trade. However, the 50% win rate and 26.05% maximum drawdown are statistically insignificant due to the sample size of only two trades, rendering the performance unrepresentative of live market conditions. The high volatility suggests the strategy lacks sufficient filtering against adverse market moves. We must expand the backtest window or increase trade count to validate the 1.61 Sharpe ratio before deploying live capital.

ADDITIONAL METRICS

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