



Backtest #51330 · AMD · EVO_EVOEVOEVOE_v602

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_v602 backtest on AMD shows an impressive 87.88% ROI and a Sharpe ratio of 1.61, yet a sample size of only two trades renders the 50% win rate statistically insignificant and unrepresentative of true strategy performance. This narrow dataset likely reflects a single market event rather than robust trend-following mechanics, making the 26.05% maximum drawdown highly volatile and unpredictable for live deployment. While the strategy appears to capture high-momentum moves effectively, the lack of transaction diversity prevents any reliable risk assessment or confidence interval calculation at this stage. To validate the alpha, you must expand the evaluation window significantly or adjust entry parameters to generate a larger trade

ADDITIONAL METRICS

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