



Backtest #51660 · AMD · EVO_EVOWEBIDEA_v328

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_EVOWEBIDEA_v328 strategy generated an 87.88% ROI on AMD, yet the statistical significance is negligible due to only two trades executed. A 50% win rate paired with a 26% maximum drawdown suggests high volatility and a lack of consistent edge in this specific sample. While the 1.61 Sharpe ratio indicates decent risk-adjusted returns, such a low trade count prevents any meaningful assessment of strategy robustness or capacity. The immediate next step is to re-run the backtest with a broader parameter sweep or longer historical window to validate performance stability before live deployment.

ADDITIONAL METRICS

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