



Backtest #51912 · AMD · EVO_EVOEVOEVOE_v703

ROI

+87.88%

Sharpe

1.61

Win Rate

50.0%

Max Drawdown

-26.05%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v703 backtest on AMD shows an 87.88% ROI and a 1.61 Sharpe ratio, but a 26.05% drawdown with only two trades renders the statistical significance negligible. Such a minimal sample size cannot validate the strategy's robustness or confirm if the high returns are due to skill or extreme variance. We must run this strategy on a longer historical dataset to distinguish alpha from noise before considering live deployment. The next step is an expanded backtest covering at least 500 trading days to stabilize the win rate and Sharpe ratio metrics.

ADDITIONAL METRICS

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