



Backtest #38599 · 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 strategy generated a headline ROI of 87.88% with a Sharpe ratio of 1.61, yet the 50% win rate and single trade execution severely limit statistical reliability. A maximum drawdown of 26.05% indicates significant exposure, which cannot be assessed properly without a larger sample size to confirm risk-adjusted performance. The results suggest the strategy captures asymmetric moves but fails to demonstrate consistency or robustness against volatility. We must execute a live paper trading session to validate the edge before committing real capital.

ADDITIONAL METRICS

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