



Backtest #38899 · AMD · EVO_EVOEVOEVOE_v751

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 AMD backtest for EVO_EVOEVOEVOE_v751 shows an impressive 87.88% ROI and a 1.61 Sharpe ratio, yet the 50% win rate and single 26% drawdown suggest high volatility rather than consistent edge. With only two trades executed, the statistical sample is too small to confirm strategy robustness or rule out survivorship bias. The performance relies heavily on one large winner, indicating a need for more granular signal filtering to stabilize returns across different market conditions. Before deployment, run a walk-forward analysis on 6 months of data to verify that these results hold outside the specific historical window tested.

ADDITIONAL METRICS

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