



Backtest #47736 · AMD · EVO_EVOEVOEVOE_v719

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_v719 strategy on AMD generated significant gains with an 87.88% ROI, yet the 50% win rate and single-digit trade count reveal a dangerous lack of statistical robustness. A maximum drawdown of 26.05% indicates high volatility exposure that warrants caution before scaling, as results are likely driven by outlier performance rather than consistent alpha. Expanding the sample size through extended backtesting windows or adjusting entry filters is the essential next step to validate strategy reliability. Until more data confirms the edge, this approach remains too speculative for institutional deployment.

ADDITIONAL METRICS

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