



Backtest #48228 · AMD · EVO_EVOEVOEVOE_v855

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_v855 strategy generated a headline ROI of 87.88% on AMD, but the sample size of only two trades renders the 1.61 Sharpe ratio statistically insignificant. A maximum drawdown of 26.05% reveals substantial vulnerability to adverse price swings that a larger dataset would have likely exposed. The 50% win rate indicates a lack of consistent edge, suggesting the signals are driven by random variance rather than predictive power. We must increase the backtest horizon and trade frequency to validate the alpha before deploying live capital.

ADDITIONAL METRICS

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