



Backtest #49628 · AMD · EVO\_EVOEVOEVOE\_v819

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_v819 backtest on AMD shows an 87.88% ROI with a 1.61 Sharpe ratio, but the 26.05% drawdown is alarming given only two trades occurred. A 50% win rate and such a small sample size provide no statistical confidence for live deployment. The strategy likely captured a specific short-term volatility spike rather than a sustainable trend. Next, optimize parameters to target higher trade frequency and reduce maximum drawdown below 15% before retesting.

ADDITIONAL METRICS

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