



Backtest #49765 · AMD · EVO_EVOEVOEVOE_v1687

ROI

+87.88%

Sharpe

1.61

Win Rate

50.0%

Max Drawdown

-26.05%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1687 strategy on AMD generated an 87.88% ROI with a Sharpe ratio of 1.61, driven almost exclusively by two trades that resulted in a 50% win rate. Such a low trade count renders the statistical significance negligible, making the 26.05% maximum drawdown highly volatile and unrepresentative of true risk. While the entry logic clearly identified a strong upward momentum, the lack of trade frequency suggests the system is too restrictive for live deployment. We must broaden the parameter search space to increase sample size before trusting these metrics. No live trading should occur until further backtesting confirms robustness across different market regimes.

ADDITIONAL METRICS

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