



Backtest #51911 · AMD · EVO_EVOEVOEVOE_v703

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_v703 strategy delivered an 87.88% return on AMD, but a win rate of exactly 50% and only two executed trades render the 1.61 Sharpe ratio statistically insignificant for institutional deployment. Such a limited sample size creates high variance, meaning the 26% drawdown could easily reverse with minimal data points. We cannot validate this performance without additional historical coverage to confirm consistency across market regimes. The priority is expanding the backtest horizon and increasing trade frequency to ensure robustness before live allocation.

ADDITIONAL METRICS

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