



Backtest #47521 · AMD · EVO_EVOEVOEVOE_v675

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_v675 backtest on AMD shows +87.88% ROI and a 1.61 Sharpe, yet only two trades make the results statistically insignificant. A 50% win rate paired with a 26.05% drawdown suggests the edge is fragile rather than robust for institutional deployment. The high leverage required to achieve such returns from a tiny sample creates unacceptable tail risk. We must expand the sample size or tighten entry filters before considering live capital. Run a 10-year out-of-sample test on AMD with tighter stop-loss logic to validate consistency.

ADDITIONAL METRICS

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