



Backtest #53480 · AMD · EVO_EVOEVOEVOE_v1986

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_v1986 backtest shows an 87.88% ROI with a 1.61 Sharpe, yet a 50% win rate and only two trades indicate severe statistical noise rather than a robust edge. A 26% maximum drawdown suggests high volatility exposure that the current sample size cannot reliably quantify or validate. The strategy lacks a statistically significant track record, making any performance metrics highly susceptible to overfitting on this specific AMD price action. We must expand the sample by testing across multiple market regimes before considering live deployment.

ADDITIONAL METRICS

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