



Backtest #53854 · AMD · EVO_EVOEVOEVOE_v2094

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_v2094 strategy generated substantial returns on AMD, yet a win rate of exactly 50% with only two trades provides insufficient statistical confidence for institutional deployment. The sharp 26% drawdown indicates significant vulnerability to volatility, rendering the high Sharpe ratio unreliable without a larger sample size to smooth out noise. While the gross ROI is impressive, the lack of trade frequency prevents a robust assessment of the strategy's consistency across different market regimes. We must run a longer backtest or adjust entry filters to increase trade frequency before considering this approach for live capital allocation.

ADDITIONAL METRICS

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