



Backtest #56545 · AMD · EVO_EVOEVOEVOE_v794

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_EVOEVOE_v794 strategy on AMD generated a +87.88% return, yet the 26.05% drawdown highlights severe volatility risk. With only two trades executed, the 50.0% win rate and 1.61 Sharpe ratio lack statistical significance for institutional deployment. The sample size is too small to confirm trend-following efficacy or validate the signal logic under normal market conditions. We must expand the backtest horizon to capture more trades and assess performance across multiple market regimes before considering 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