



Backtest #49628 · AMD · EVO_EVOEVOEVOE_v819

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_v819 backtest on AMD shows an 87.88% ROI with a 1.61 Sharpe ratio, but the 26.05% drawdown is alarming given only two trades occurred. A 50% win rate and such a small sample size provide no statistical confidence for live deployment. The strategy likely captured a specific short-term volatility spike rather than a sustainable trend. Next, optimize parameters to target higher trade frequency and reduce maximum drawdown below 15% before retesting.

ADDITIONAL METRICS

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