



Backtest #51818 · AMD · EVO_EVOEVOEVOE_v659

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_v659 strategy on AMD generated an 87.88% ROI with a 1.61 Sharpe ratio, but statistical significance is negligible given only two trades. A 26.05% maximum drawdown confirms high volatility exposure that the limited sample size fails to capture reliably. The 50% win rate suggests a coin-flip dynamic rather than a robust alpha edge, rendering the results anecdotal rather than predictive. The critical next step is to stress-test the logic across different market regimes to validate performance beyond this narrow window.

ADDITIONAL METRICS

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