



Backtest #55764 · AMD · EVO\_EVOEVOEVOE\_v2247

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_v2247 backtest on AMD shows an 87.88% gain, but only two trades severely limit statistical confidence and reliability. A 50% win rate paired with a 26.05% drawdown suggests high volatility rather than a robust edge. The low trade count prevents meaningful analysis of drawdown recovery or strategy consistency under stress. Further testing with more capital allocation or a longer lookback period is required to validate performance. This strategy remains experimental until verified by additional data points.

ADDITIONAL METRICS

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