



Backtest #51150 · AMD · EVO_EVOEVOEVOE_v808

ROI

+87.88%

Sharpe

1.61

Win Rate

50.0%

Max Drawdown

-26.05%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v808 strategy on AMD delivered an 87.88% return with a 1.61 Sharpe, yet the 50% win rate and 26% drawdown suggest a high-risk, low-frequency approach rather than robust alpha. With only two trades, the statistical significance is negligible, making the 87.88% gain an outlier rather than a replicable edge. The strategy likely relies on a few large winners to offset losses, creating a fragile equity curve vulnerable to regime shifts. We must increase the sample size or adjust parameters to filter out noise before deploying capital.

ADDITIONAL METRICS

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