



Backtest #52796 · AMD · EVO_EVOEVOEVOE_v1873

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_v1873 strategy on AMD delivered an impressive 87.88% return, yet the statistical validity is critically compromised by a sample size of only two trades. While the 1.61 Sharpe ratio and 26.05% maximum drawdown suggest moderate risk, the 50% win rate provides no insight into execution quality or strategy robustness. A result of this magnitude on two transactions is statistically insignificant and highly prone to overfitting rather than capturing genuine market alpha. We must immediately expand the backtest window to include multiple market cycles 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