



Backtest #44196 · AMD · EVO_EVOEVOEVOE_v1803

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_v1803 strategy on AMD generated an 87.88% return, yet the 50% win rate and mere two trades reveal a severe lack of statistical significance. A 26% maximum drawdown confirms that the approach lacks sufficient diversification to be considered robust for institutional deployment. Relying on such a small sample size creates high variance, rendering the 1.61 Sharpe ratio unreliable for predicting future performance. The strategy must undergo extensive parameter optimization and forward testing on out-of-sample data to validate its edge before capital allocation.

ADDITIONAL METRICS

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