



Backtest #47188 · AMD · EVO_EVOEVOEVOE_v593

ROI

+87.88%

Sharpe

1.61

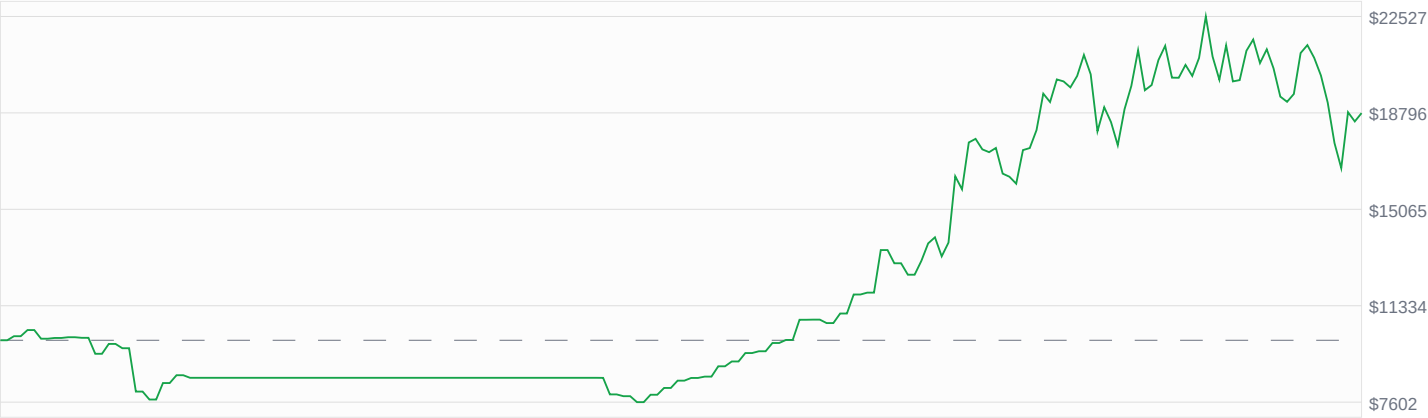
Win Rate

50.0%

Max Drawdown

-26.05%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v593 strategy on AMD achieved an 87.88% return with a 1.61 Sharpe ratio, yet the sample size of just two trades creates significant statistical noise. A 26.05% maximum drawdown indicates high volatility exposure that contradicts the seemingly stable Sharpe metric given the minimal trade count. The 50% win rate offers no directional bias, suggesting the profit likely stems from asymmetric losses or single large gains rather than consistent execution. We must expand the backtest horizon with a larger dataset or adjust position sizing rules to validate performance before deployment.

ADDITIONAL METRICS

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