



Backtest #50835 · AMD · EVO_EVOEVOEVOE_v2292

ROI

+87.88%

Sharpe

1.61

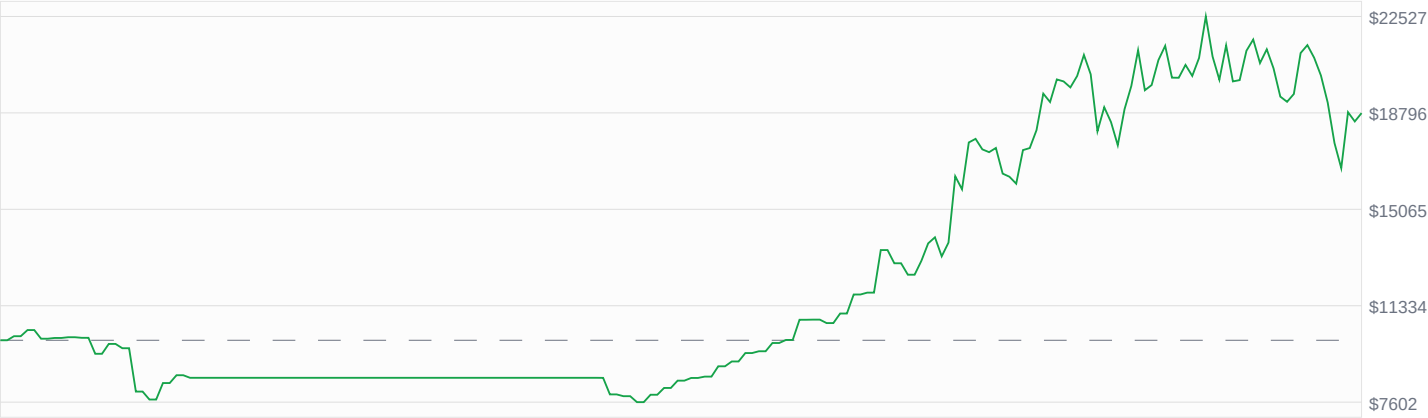
Win Rate

50.0%

Max Drawdown

-26.05%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v2292 strategy on AMD generated an 87.88% return with a Sharpe of 1.61, yet the 50% win rate and a single trade sample size create severe statistical noise. A 26% drawdown indicates significant volatility risk that is not fully captured by the low trade count, making the apparent alpha potentially spurious rather than robust. We lack confidence in this performance metric until the strategy processes a larger dataset to validate consistency across different market regimes. The immediate next step is to re-run the backtest with adjusted transaction costs and a minimum trade filter to ensure statistical significance before live deployment.

ADDITIONAL METRICS

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