



Backtest #52746 · AMD · EVO_EVOEVOEVOE_v1872

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_v1872 strategy generated significant alpha on AMD with an 87.88% return, yet the 26% drawdown and flat 50% win rate reveal a high-risk profile driven by just two trades. Such a sparse dataset lacks statistical confidence, meaning this performance could easily be noise rather than a repeatable edge. The high Sharpe ratio appears inflated by the single winning trade rather than consistent execution. We must expand the sample size before deeming this approach viable. The immediate next step is to re-run the backtest with a wider parameter grid to identify more robust settings.

ADDITIONAL METRICS

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