



Backtest #33916 · AMD · EVO_EVOEVOEVOE_v652

ROI	Sharpe	Win Rate	Max Drawdown
+87.88%	1.61	50.0%	-26.05%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v652 strategy on AMD generated an 87.88% return with a 1.61 Sharpe, yet a win rate of exactly 50% and a 26.05% drawdown reveal a high-risk, low-frequency approach. With only two trades executed, the statistical significance is negligible, making the positive ROI potentially a result of survivorship bias rather than robust edge. While the strategy capitalized on a specific market move, the lack of trade frequency suggests the entry signals are too restrictive to generate consistent alpha. The next step is to backtest this strategy on a longer historical window or optimize the entry logic to increase trade frequency and validate the strategy's consistency.

ADDITIONAL METRICS

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