



Backtest #36399 · AMD · EVO_EVOEVOEVOE_v776

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_v776 strategy on AMD delivered an impressive 87.88% return, yet the statistical significance is negligible due to only two executed trades. A 50% win rate combined with a maximum drawdown of 26.05% suggests high variance rather than consistent alpha generation. The sharp 1.61 Sharpe ratio is mathematically distorted by the tiny sample size and likely overstates risk-adjusted performance. We must expand the parameter space or extend the backtest horizon to validate if this edge is robust or a statistical outlier.

ADDITIONAL METRICS

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