



Backtest #50099 · AMD · EVO_EVOEVOEVOE_v1879

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_v1879 strategy generated an 87.88% ROI on AMD with a Sharpe ratio of 1.61, yet the 50% win rate and 26% drawdown on only two trades suggest a lack of statistical robustness. The high returns appear driven by a single winner rather than consistent execution, making the strategy highly unreliable for live deployment. You must expand the sample size through extended backtesting or parameter optimization to validate if the alpha persists beyond this outlier period. Proceed to stress-test the logic against different market regimes before considering any capital allocation.

ADDITIONAL METRICS

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