



Backtest #51359 · AMD · EVO_EVOEVOEVOE_v618

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_v618 strategy generated an impressive 87.88% return on AMD, yet the statistical significance is critically low given only two trades. A 50% win rate paired with a 26.05% drawdown suggests high variance rather than a robust edge, making the 1.61 Sharpe ratio unreliable for live deployment. The strategy likely captured a single high-conviction breakout or mean reversion event that will not repeat consistently. We must expand the sample size via a walk-forward analysis or adjust the entry filters before committing capital. Increasing trade frequency will be the primary next step to validate if this alpha persists outside of this specific historical window.

ADDITIONAL METRICS

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