



Backtest #52265 · AMD · EVO_EVOEVOEVOE_v1687

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_v1687 strategy generated a nominal 87.88% ROI on AMD, yet the statistical significance is negligible due to only two total trades. A 50% win rate with a 26.05% maximum drawdown suggests the system lacks robustness and relies heavily on high-reward outliers rather than consistent execution. The low trade count renders the Sharpe ratio of 1.61 unreliable as a true measure of risk-adjusted performance. We must expand the backtest window or adjust entry parameters to generate sufficient data for a valid statistical evaluation before deployment.

ADDITIONAL METRICS

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