



Backtest #54985 · AMD · EVO_EVOEVOEVOE_v2022

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_v2022 strategy generated an 87.88% ROI on AMD, yet the 50.0% win rate and single trade execution reveal extreme statistical unreliability. A 26.05% drawdown on just two trades indicates high volatility exposure rather than a robust edge, rendering the 1.61 Sharpe ratio misleading without broader sampling. This performance likely stems from a specific market anomaly rather than a repeatable alpha, as the sample size provides no confidence in future replication. Immediate next steps require expanding the backtest window to capture more market cycles and validating logic across multiple tickers. Do not deploy this strategy in live capital until statistical significance is achieved through rigorous out-of-sample testing.

ADDITIONAL METRICS

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