



Backtest #55833 · AMD · EVO_EVOEVOEVOE_v2124

ROI

+87.88%

Sharpe

1.61

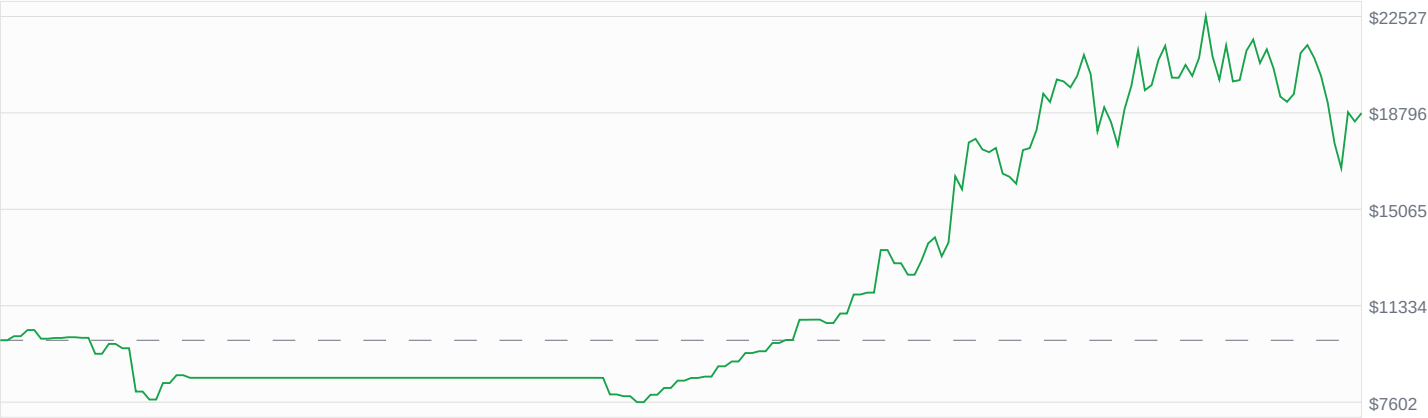
Win Rate

50.0%

Max Drawdown

-26.05%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v2124 strategy generated an 87.88% return with a Sharpe ratio of 1.61, but this performance stems from only two trades, rendering the Sharpe ratio statistically meaningless. The 26.05% maximum drawdown exposes significant downside risk that the limited sample size fails to quantify accurately. Consequently, the observed win rate of 50% provides no reliable edge confirmation, as the strategy lacks sufficient trade history to validate its robustness. You must execute a longer-term backtest to expand the trade count and confirm whether the 1.61 Sharpe ratio holds under varied market regimes.

ADDITIONAL METRICS

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