



Backtest #47608 · AMD · EVO_EVOEVOEVOE_v689

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_v689 backtest on AMD shows an impressive 87.88% return, but the strategy executed only two trades, rendering the 1.61 Sharpe ratio statistically insignificant. A 50% win rate with such low trade volume suggests the signal logic is either too restrictive or prone to overfitting on recent noise. The 26.05% maximum drawdown indicates substantial risk exposure that could not be validated due to the lack of historical sample size. We must expand the parameter space and run a walk-forward analysis to confirm robustness before deploying capital.

ADDITIONAL METRICS

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