



Backtest #50369 · AMD · EVO_EVOVELOCIT_v1509

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_EVOVELOCIT_v1509 backtest on AMD shows a +87.88% ROI and a Sharpe ratio of 1.61, yet the 50% win rate and 2.60% drawdown reveal severe overfitting risk due to only two trades. Such a small sample size lacks statistical significance, making the high returns an outlier rather than a robust alpha signal. The strategy likely capitalized on a single directional move rather than demonstrating consistent edge across market regimes. Before deployment, expand the test window or adjust parameters to force a higher trade count and validate performance stability.

ADDITIONAL METRICS

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