



Backtest #53852 · AMD · EVO_EVOEVOEVOE_v2094

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_v2094 backtest on AMD shows a +87.88% gain, yet the 50% win rate and 26% drawdown mask extreme volatility. With only two trades executed, statistical confidence is negligible, rendering the Sharpe ratio of 1.61 and final capital of \$18,788.43 unreliable indicators of robustness. The strategy likely overfitted to specific price action rather than capturing a genuine market edge. Before live deployment, running a walk-forward analysis with expanded sample sizes is essential to 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