



Backtest #32774 · AMD · EVO_EVOEVOEVOE_v1837

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_v1837 strategy delivered a 87.88% ROI on AMD, driven entirely by two trades yielding a 1.61 Sharpe ratio, yet the 26.05% maximum drawdown reveals extreme volatility. With only two trades executed, the 50% win rate lacks statistical significance, making the high return susceptible to severe overfitting and survivorship bias. While the capital grew to \$18,788.43, the sample size is too small to validate robustness or predict future performance reliably. The next step is mandatory: run a walk-forward analysis with stricter parameter constraints to stress-test the strategy against unseen market regimes before deployment.

ADDITIONAL METRICS

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