



Backtest #33720 · AMD · EVO_EVOEVOEVOE_v589

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_v589 strategy on AMD generated an impressive +87.88% ROI with a Sharpe ratio of 1.61, yet the 50% win rate and single-digit trade count reveal a lack of statistical confidence. The massive 26.05% drawdown suggests the model captures rare, high-beta volatility rather than sustainable alpha, making the performance highly sensitive to specific market regimes. With only two trades, the results likely reflect a specific outlier rather than robust strategy logic, so we must treat these figures as anecdotal evidence until verified on larger samples. The immediate next step is to expand the backtest horizon to include diverse market cycles and increase the trading frequency to validate risk parameters.

ADDITIONAL METRICS

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