



Backtest #37463 · AMD · EVO_EVOEVOGG1R_v460

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_EVOEVOGG1R_v460 strategy on AMD generated an 87.88% ROI with a 1.61 Sharpe ratio, yet the 50% win rate and 26% drawdown suggest a high-risk, low-frequency approach. With only two trades executed, the statistical confidence is negligible, making the impressive returns unreliable as a performance benchmark. The lack of trade frequency prevents assessment of consistency, indicating the strategy may be overfitting to specific volatility spikes rather than capturing a sustainable trend. A concrete next step is to retrain the model with a larger historical dataset to validate if the edge persists outside these two anomalous instances.

ADDITIONAL METRICS

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