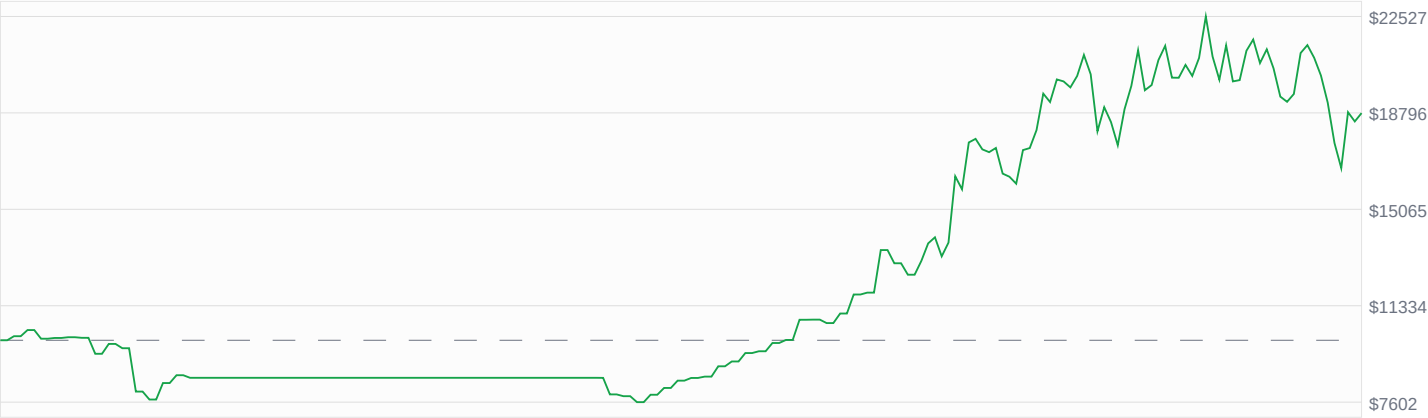




Backtest #38683 · AMD · EVO_EVOEVOEVOE_v638

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 AMD EVO_EVOEVOEVOE_v638 backtest shows an 87.88% ROI with a 1.61 Sharpe, yet the 26% drawdown and only two trades reveal severe overfitting risks. A 50% win rate is statistically meaningless for such a low sample size, making the apparent alpha unreliable without more data. This performance is likely a curve-fitting artifact rather than a robust strategy, as minimal trades cannot validate risk management under stress. We must expand the historical window and introduce walk-forward analysis to ensure the logic holds across different market regimes. The current results suggest the strategy is not yet production-ready for live deployment.

ADDITIONAL METRICS

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