



Backtest #38869 · AMD · EVO_EVOEVOEVOG_v511

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_EVOEVOEVOG_v511 strategy on AMD achieved an 87.88% ROI with a 1.61 Sharpe, yet the 26.05% drawdown and exactly two trades indicate a statistically insignificant sample size prone to overfitting. A 50% win rate suggests no edge, meaning the profit likely came from asymmetric risk rather than consistent signal quality. The lack of trade volume prevents verifying strategy robustness across different market regimes. We must expand the backtest window to include more market cycles before deploying live capital.

ADDITIONAL METRICS

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