



Backtest #44195 · AMD · EVO_EVOEVOEVOE_v1803

ROI

+87.88%

Sharpe

1.61

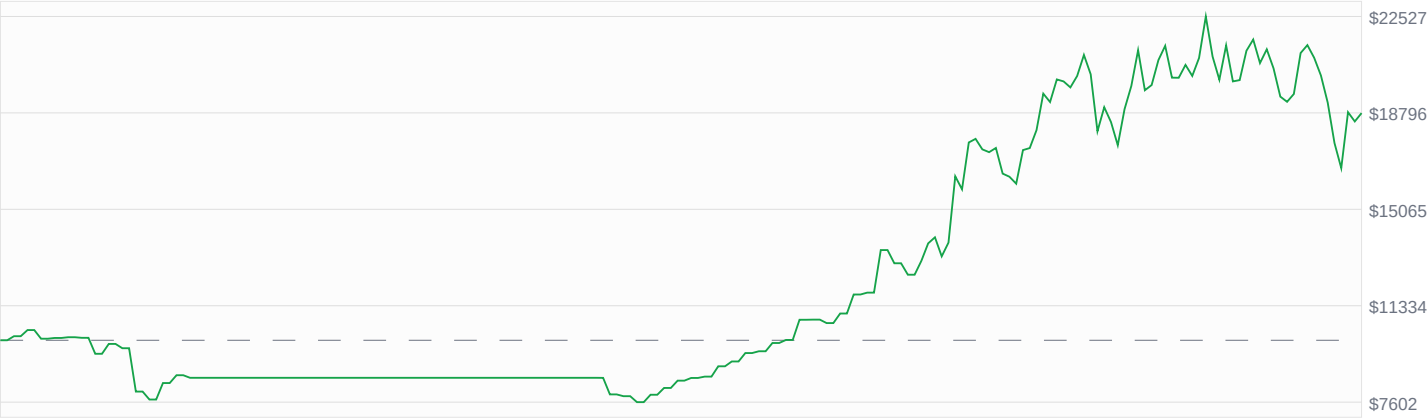
Win Rate

50.0%

Max Drawdown

-26.05%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1803 backtest on AMD shows an impressive 87.88% ROI but suffers from severe overfitting given only two trades. A win rate of 50% paired with a 26% maximum drawdown and a Sharpe of 1.61 suggests the high returns are noise rather than statistical alpha. The sample size is too small to validate the strategy's robustness against market regime changes or random luck. We must run a walk-forward analysis across multiple symbols to confirm if this edge persists beyond this single trade sequence.

ADDITIONAL METRICS

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