



Backtest #46589 · AMD · EVO_EVOVOGG1R_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_EVOVOGG1R_v460 backtest on AMD shows a robust 87.88% ROI and a Sharpe ratio of 1.61, yet the sample size of only two trades renders these metrics statistically insignificant and prone to overfitting. The 26.05% maximum drawdown suggests high volatility exposure that the strategy failed to mitigate during this brief simulation period. A win rate of exactly 50% indicates a lack of directional edge within the current parameter set rather than genuine alpha generation. We must expand the lookback period or adjust entry thresholds to validate performance 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