



Backtest #47520 · AMD · EVO_EVOEVOEVOE_v675

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_EVOEVOE_v675 strategy on AMD generated a +87.88% return with a Sharpe of 1.61, but the 26% drawdown and 50% win rate stem from only two trades, rendering statistical significance nonexistent. A single outlier trade drove the majority of gains, masking the true risk profile and making the strategy unreliable for capital preservation. The high volatility suggests the model is overfitting to specific price action rather than capturing a robust trend, requiring immediate parameter sensitivity testing. Before deployment, we must run a walk-forward analysis across multiple market regimes to validate whether the alpha persists beyond this narrow sample.

ADDITIONAL METRICS

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