



Backtest #50691 · AMD · EVO_EVOEVOEVOE_v2131

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 backtest for EVO_EVOEVOEVOE_v2131 shows an 87.88% return but relies on only two trades, rendering the 50% win rate and 1.61 Sharpe ratio statistically insignificant. A 26.05% maximum drawdown highlights substantial volatility risk that is not adequately mitigated by the current signal logic. Without a larger sample size, performance metrics lack the confidence required for institutional deployment or strategy validation. I recommend running a robustness check with walk-forward analysis across different market regimes to confirm if the edge is genuine or a result of overfitting to this specific sample.

ADDITIONAL METRICS

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