



Backtest #51301 · AMD · EVO_EVOEVOEVOE_v593

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_EVOEVOEVOE_v593 backtest on AMD shows an 87.88% gain and a Sharpe of 1.61, but the 50% win rate and a single-trade sample invalidate statistical significance. The 26.05% drawdown signals extreme volatility exposure with no risk control, making the profit purely speculative noise. Confidence in this result is negligible; two trades cannot validate a strategy's robustness against regime shifts. Next, run a walk-forward analysis on 2024-2026 data to filter for overfitting before considering live deployment.

ADDITIONAL METRICS

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