



Backtest #33651 · AMD · EVO_EVOEVOEVOE_v579

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_v579 strategy on AMD delivered an 87.88% ROI with a 1.61 Sharpe ratio, yet the extreme 26.05% drawdown and a mere 50% win rate signal severe instability driven by only two trades. Such a tiny sample size renders the statistical confidence negligible, as the performance is likely an outlier rather than a replicable edge. The high capital efficiency masks the risk of catastrophic loss inherent in low-frequency, high-volatility setups. We must expand the testing horizon to at least one hundred trades before deeming the strategy robust.

ADDITIONAL METRICS

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