



Backtest #37871 · 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 strategy on AMD delivered an 87.88% ROI with a Sharpe of 1.61, but a 26.05% drawdown and only two trades severely limit statistical validity. Such a shallow sample size masks regime dependency, meaning high returns may reflect luck rather than edge. The win rate of 50% suggests a lack of directional bias, relying on asymmetric payoff rather than consistent accuracy. Proceed with caution until a longer equity curve confirms stability beyond this outlier result.

ADDITIONAL METRICS

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