



Backtest #47139 · AMD · EVO\_EVOWEBIDEA\_v343

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_EVOWEBIDEA\_v343 strategy on AMD delivered an 87.88% return with a 1.61 Sharpe, yet the 50% win rate and 26% drawdown expose fragility in a sample of only two trades. Such a minimal dataset fails to establish statistical significance, rendering the high profitability highly susceptible to overfitting and random noise rather than robust alpha. While the strategy captured a strong directional move, the lack of diversification and trade frequency prevents any reliable assessment of risk-adjusted performance. The immediate priority is expanding the sample size through walk-forward analysis to validate consistency across different market regimes. Until this validation occurs, the results should remain a hypothesis for further testing rather

ADDITIONAL METRICS

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