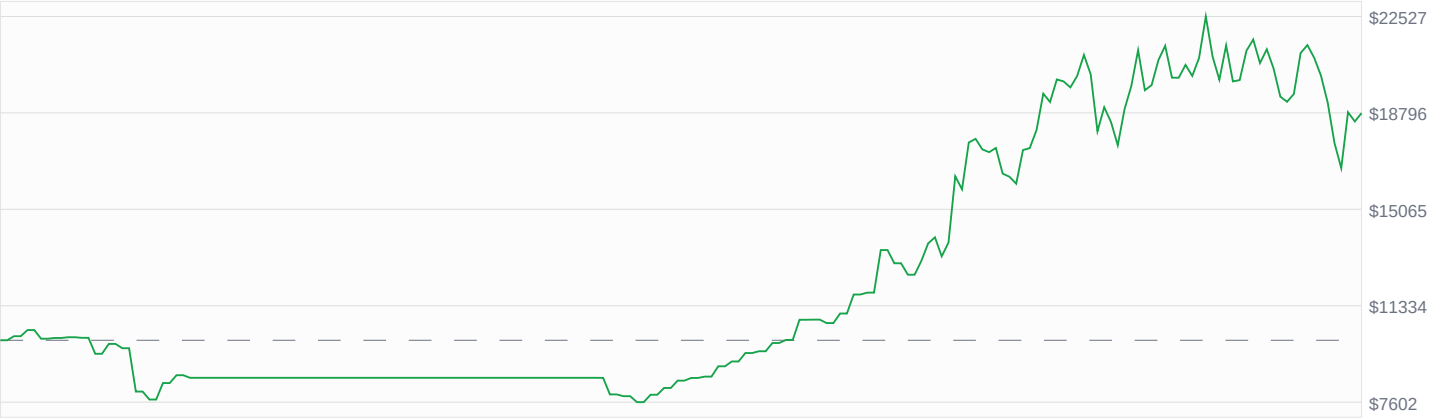




Backtest #39899 · AMD · EVO_EVOEVOEVOE_v1879

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_v1879 backtest on AMD shows an 87.88% ROI with a 1.61 Sharpe ratio, yet the 50% win rate and 26.05% drawdown mask severe instability driven by only two trades. Statistical significance is effectively zero; such a small sample size cannot validate the strategy's robustness or predict future performance reliably. The high return is likely an outlier rather than a sustainable alpha, as it lacks the trade volume necessary to confirm edge. We must immediately expand the parameter sweep and increase the trading interval to generate sufficient data points for statistical confidence.

ADDITIONAL METRICS

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