



Backtest #49998 · AMD · EVO_EVOEVOEVOE_v1872

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_v1872 strategy shows exceptional raw returns on AMD, but a mere 2 trades provide insufficient statistical confidence to validate the 1.61 Sharpe ratio or the 50% win rate observed. Such a small sample size introduces extreme variance, meaning the 26% drawdown could easily be a statistical outlier rather than a structural flaw. While the final capital growth of 87.88% is impressive, it lacks the robustness required for institutional deployment without further verification. The next critical step is to expand the backtest horizon using higher-frequency data or a longer historical window to determine if these results are replicable. Without this validation, the strategy remains a high-risk anomaly rather than a

ADDITIONAL METRICS

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