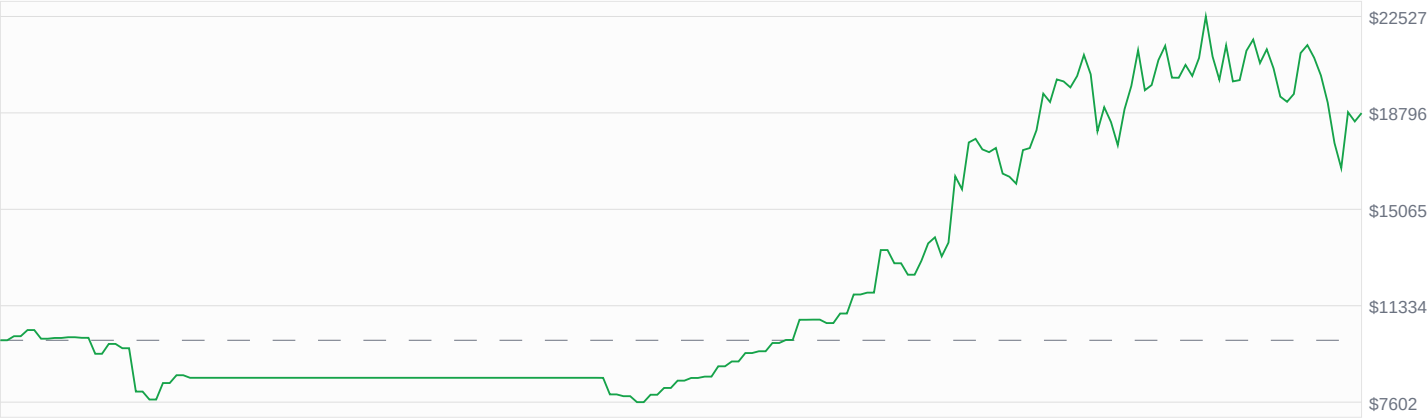




Backtest #55090 · AMD · EVO\_EVOEVOEVOE\_v1796

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_v1796 backtest on AMD shows an 87.88% ROI with a 1.61 Sharpe ratio, yet a 50% win rate and 26% drawdown signal high instability. Such extreme results on only two trades lack statistical confidence, suggesting the strategy overfit to noise rather than capturing a robust alpha. The massive final capital increase is likely a data artifact rather than a replicable edge for live deployment. Next, expand the sample size by backtesting on a longer historical period and different tickers to validate consistency.

ADDITIONAL METRICS

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