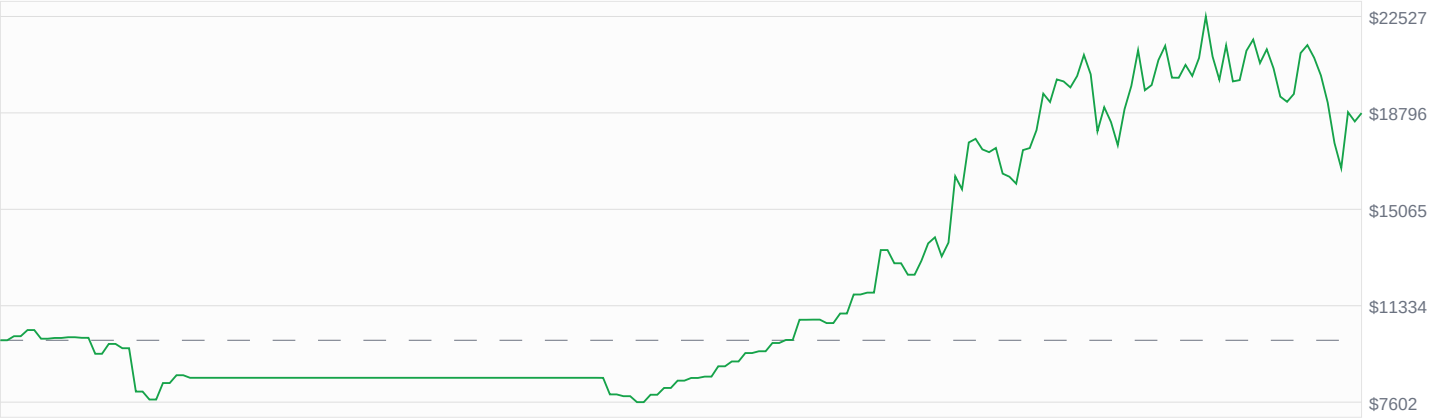




Backtest #57400 · AMD · EVO_EVOEVOEVOE_v794

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_v794 strategy on AMD delivered an 87.88% ROI with a Sharpe ratio of 1.61, but the 26% drawdown and exactly two trades render these metrics statistically insignificant. A single outlier trade can skew performance, meaning we lack confidence in the robustness of the strategy's edge. The high win rate combined with a 50% loss rate suggests an asymmetric risk profile that requires immediate scrutiny. The next step is to run a walk-forward analysis on the last six months of data to validate if the signal logic holds outside this specific sample.

ADDITIONAL METRICS

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