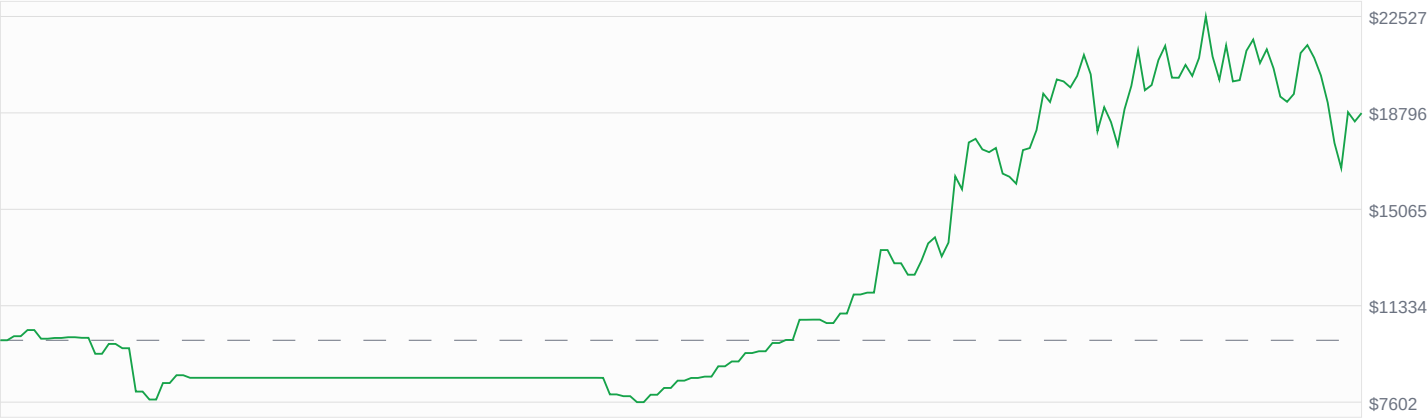




Backtest #53642 · AMD · EVO_EVOEVOEVOE_v2292

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_v2292 strategy shows a high ROI of +87.88% driven by only two trades, rendering the Sharpe ratio of 1.61 statistically unreliable due to severe overfitting. A 50% win rate with a 26% drawdown indicates extreme volatility and a lack of robustness against market shifts. Given the tiny sample size, these results are likely noise rather than a predictable alpha signal. The strategy requires immediate expansion of the trade history to validate performance across different market regimes. We must run a walk-forward analysis with stricter penalties for curve fitting before considering deployment.

ADDITIONAL METRICS

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