



Backtest #29369 · AMD · EVO_EVOEVOEVOG_v469

ROI

+87.88%

Sharpe

1.61

Win Rate

50.0%

Max Drawdown

-26.05%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The +87.88% ROI and 1.61 Sharpe ratio appear strong, but the sample size of two trades renders these metrics statistically meaningless. A 50% win rate with a 26% drawdown suggests high variance rather than a robust edge. Confidence is negligible given the insufficient data to distinguish alpha from random noise. The strategy requires extensive backtesting with thousands of trades to validate stability. Expand the dataset immediately to establish a reliable performance baseline.

ADDITIONAL METRICS

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