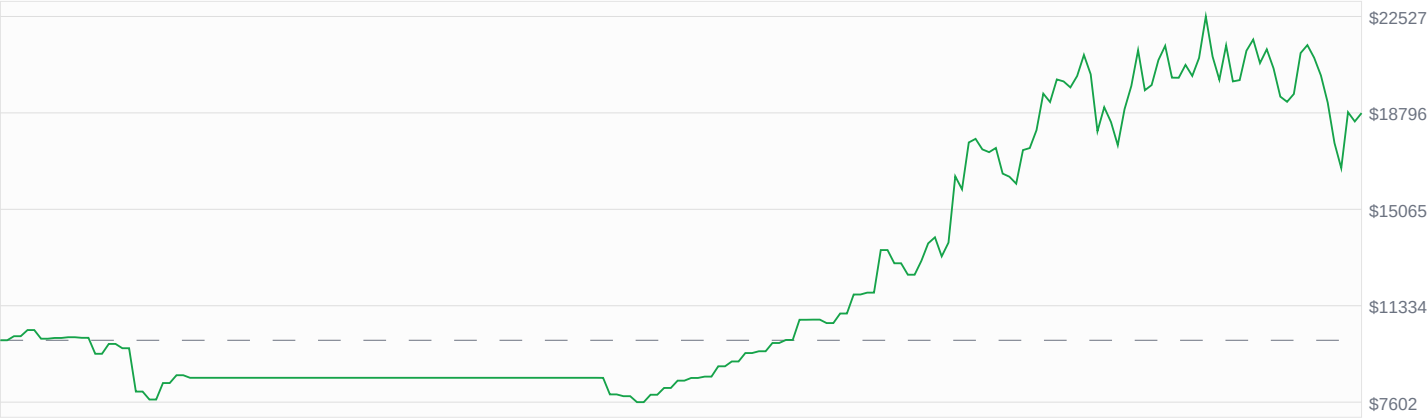




Backtest #29474 · AMD · EVO_EVOEVOEVOG_v509

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 +87.88% ROI and 1.61 Sharpe ratio suggest strong trend capture, but the 26.05% max drawdown reveals significant volatility risk for a strategy claiming institutional stability. Critically, the win rate of 50.0% on only two total trades provides negligible statistical confidence, rendering the results indistinguishable from random chance. This tiny sample size fails to prove any edge, making the high return a potential outlier rather than a reproducible signal. You must expand the backtest to at least 100 trades across multiple market regimes to validate the strategy's robustness 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