



Backtest #30085 · AMD · EVO_EVOEVOEVOE_v620

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 strategy yielded an impressive ROI of 87.88% with a strong Sharpe ratio of 1.61, indicating excellent risk-adjusted returns. However, the win rate of 50% and a substantial 26.05% maximum drawdown highlight significant volatility and downside risk. The analysis is critically compromised by a sample size of only two trades, rendering the statistical confidence negligible. Such a small dataset cannot validate the strategy's robustness or rule out random chance as the primary driver of performance. I recommend running at least 100 iterations to establish statistical significance before further consideration.

ADDITIONAL METRICS

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