



Backtest #30114 · AMD · EVO_EVOEVOEVOE_v648

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 appear strong but rest on a critically insufficient sample of just two trades. This tiny n-value renders the 50% win rate and 26.05% drawdown statistically meaningless for any predictive power. You cannot trust edge here; the result is likely noise rather than signal. Expand the backtest to hundreds of trades to establish statistical significance 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