



Backtest #34155 · AMD · EVO_EVOEVOEVOE_v737

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 look impressive, but with only two trades, this is statistically meaningless. A 50% win rate on two trades offers zero confidence in edge, and the 26.05% drawdown suggests high volatility per trade. You cannot distinguish skill from luck when the sample size is n=2. Next step: run a minimum of 100+ trades across multiple market regimes before considering this strategy for capital deployment.

ADDITIONAL METRICS

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