



Backtest #45355 · AMD · EVO_EVOEVOEVOE_v659

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 posted an impressive 87.88 percent ROI with a 1.61 Sharpe ratio, yet the 26.05 percent max drawdown highlights significant volatility. However, these metrics lack statistical confidence due to only two total trades, making the 50 percent win rate unreliable for predicting future performance. This small sample size prevents any meaningful assessment of the strategy's robustness or risk-adjusted stability. To improve validity, we must extend the backtest period to include at least two hundred trades 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