



Backtest #45457 · AMD · EVO_EVOEVOEVOE_v819

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 delivered an impressive 87.88% return with a 1.61 Sharpe ratio, yet the 50.0% win rate and 26.05% max drawdown reveal fragile risk management. With only two total trades, the sample size is statistically insignificant, making the results highly susceptible to noise rather than genuine alpha. The high return likely stems from a single outsized winner rather than consistent edge, which is unsustainable in live markets. To validate this approach, you must expand the backtest period to include at least fifty trades to establish statistical confidence before considering any deployment.

ADDITIONAL METRICS

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