



Backtest #44985 · AMD · EVO_EVOEVOEVOE_v2277

ROI

+87.88%

Sharpe

1.61

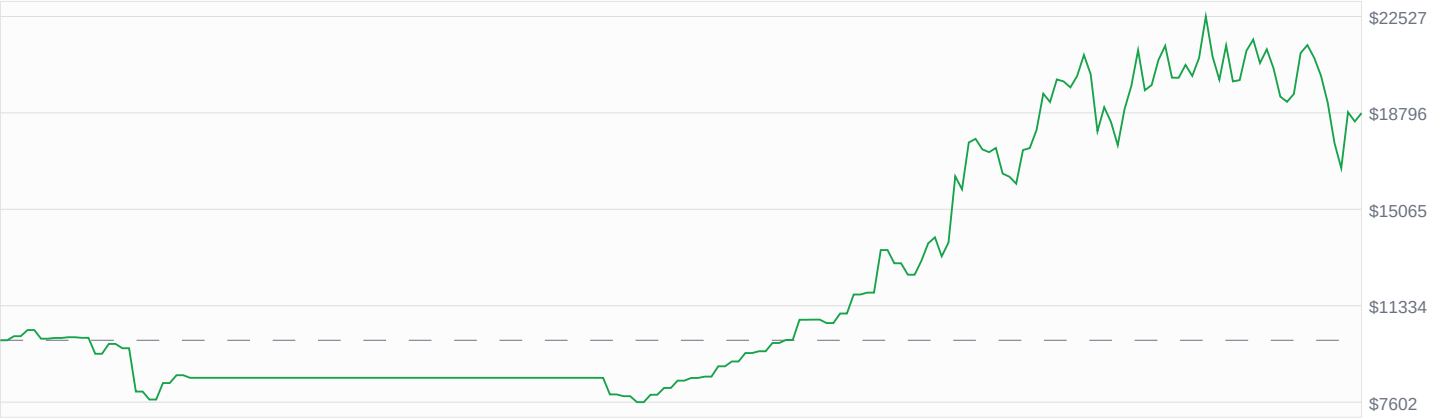
Win Rate

50.0%

Max Drawdown

-26.05%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The +87.88% return and 1.61 Sharpe ratio appear attractive but are statistically meaningless due to only two total trades. This tiny sample size offers zero confidence in the strategy's edge, as a 50% win rate over two trades is essentially a coin flip. The 26.05% maximum drawdown is disproportionately high relative to the limited data, indicating severe volatility risk. We must increase the trade count significantly to establish statistical significance before deploying capital. Next, extend the backtesting period to at least fifty trades to validate the signal logic.

ADDITIONAL METRICS

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