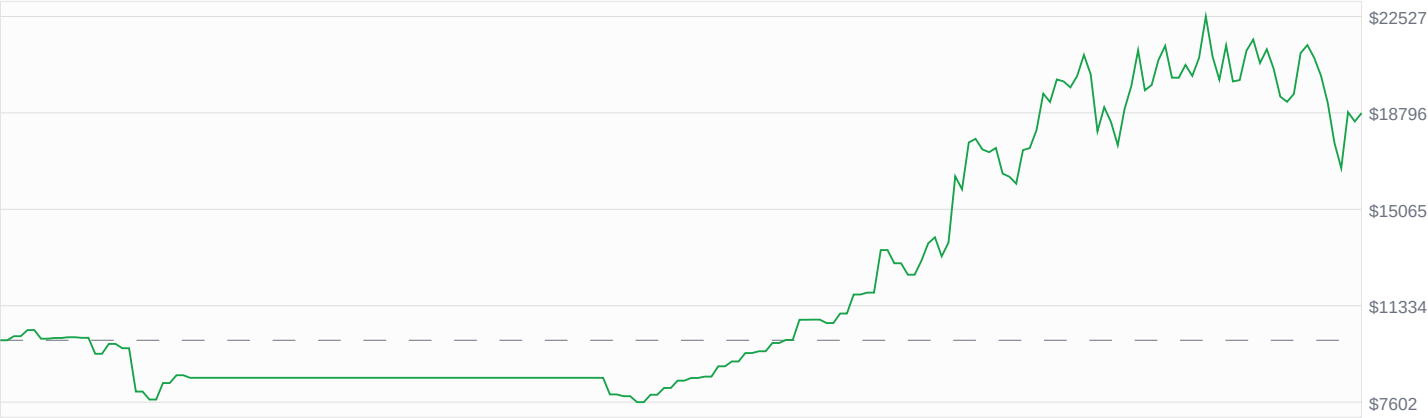




Backtest #45084 · AMD · EVO_EVOEVOEVOE_v2261

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 impressive, but the 50% win rate over just two trades provides zero statistical confidence. This tiny sample size means the results are likely noise rather than a robust edge, especially given the 26.05% max drawdown which exposes significant tail risk. The strategy lacks proven consistency because two data points cannot validate any mean reversion or momentum logic. Next, extend the backtest to a minimum of 50 trades across multiple market regimes to establish a reliable baseline before considering live deployment.

ADDITIONAL METRICS

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