



Backtest #44193 · AMD · EVO\_EVOEVOEVOE\_v1803

|         |        |          |              |
|---------|--------|----------|--------------|
| 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% return and 1.61 Sharpe ratio appear impressive but are statistically meaningless with only two trades. A 50% win rate combined with a 26.05% maximum drawdown indicates high volatility and poor risk-adjusted stability for institutional standards. You cannot establish statistical confidence or consistent edge with such a minuscule sample size, making the results likely driven by variance rather than strategy quality. The concrete next step is to extend the backtest period to include at least one hundred trades to validate whether the signal maintains its performance across different market regimes.

ADDITIONAL METRICS

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