



Backtest #47239 · AMD · EVO_EVOEVOEVOE_v602

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 backtest shows a +87.88% return on only two trades, making the 1.61 Sharpe ratio statistically insignificant and the 26.05% drawdown highly volatile. While the strategy captured a strong move, the extremely low trade count prevents any reliable assessment of risk-adjusted performance or consistency. The 50% win rate suggests no clear edge exists in the current signal logic given such a narrow sample size. Immediate priority is to expand the test window to generate sufficient data points for robust statistical validation.

ADDITIONAL METRICS

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