



Backtest #45556 · AMD · EVO\_EVOWEBIDEA\_v319

|         |        |          |              |
|---------|--------|----------|--------------|
| 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

An ROI of 87.88% with a Sharpe ratio of 1.61 suggests strong risk-adjusted returns, but the 50.0% win rate and 26.05% max drawdown reveal a strategy reliant on a few large winners rather than consistent probability. The total trade count of only two renders these results statistically insignificant, as such a small sample size cannot establish reliable confidence in the strategy's true performance or risk profile. This backtest primarily demonstrates potential rather than proven edge, highlighting the need for rigorous validation before any capital allocation. The immediate next step is to extend the testing period significantly to generate a robust sample size that supports meaningful statistical analysis.

ADDITIONAL METRICS

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