



Backtest #46247 · AMD · EVO_EVOWEBIDEA_v388

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 look impressive but are statistically meaningless with only two trades. A 50.0% win rate suggests the strategy lacks edge, as one large winner likely drove all returns while ignoring the 26.05% max drawdown risk. The sample size is too small to establish any confidence in the model's robustness or risk-adjusted performance. Increase the backtest period to at least 100 trades before evaluating further.

ADDITIONAL METRICS

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