



Backtest #45085 · AMD · EVO_EVOEVOEVOE_v2261

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 87.88 percent ROI appears impressive but is statistically meaningless due to the tiny sample of only two trades. A 50 percent win rate and 1.61 Sharpe ratio cannot establish any reliable edge or statistical confidence at this volume. The 26.05 percent max drawdown further highlights the high volatility and lack of risk control inherent in such a small dataset. The strategy clearly lacks sufficient data to validate its performance or risk profile. The immediate next step is to run a significantly larger backtest over multiple market cycles to generate a meaningful statistical baseline.

ADDITIONAL METRICS

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