



Backtest #28262 · AMD · EVO_GG1RSISNIP_v422

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 strategy achieved an impressive ROI of 87.88% with a Sharpe ratio of 1.61, indicating strong risk-adjusted returns despite a modest 50% win rate. However, the maximum drawdown of 26.05% is substantial and suggests significant volatility exposure that may not suit conservative institutional mandates. The critical limitation is the tiny sample size of only two trades, rendering all statistical metrics unreliable for predictive modeling or confidence estimation. This extreme scarcity prevents any meaningful assessment of the strategy's robustness or edge in varying market regimes. The immediate next step is to execute a significantly expanded backtest across multiple years and market conditions to validate the signal's consistency before any live

ADDITIONAL METRICS

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