



Backtest #29143 · AMD · EVO_GG1RSISNIP_v68

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 demonstrates exceptional capital growth with an ROI of +87.88% and a healthy Sharpe ratio of 1.61, indicating strong risk-adjusted returns. However, the statistical confidence is critically low given only two total trades, rendering the 50% win rate and 26.05% max drawdown unreliable for future prediction. Such a small sample size fails to capture regime changes or black swan events, making the performance metrics potentially misleading. Investors should treat these results as a preliminary signal rather than a proven edge. The immediate next step is to expand the backtest window significantly to increase the trade count for robust validation.

ADDITIONAL METRICS

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