



Backtest #29627 · AMD · EVO_GG1RSISNIP_v1604

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 is superficially attractive but statistically meaningless given only two total trades, rendering the Sharpe ratio and win rate unreliable. A 50% win rate with a 26.05% max drawdown suggests extreme volatility without consistent edge, likely driven by outlier events rather than robust strategy mechanics. This tiny sample size cannot support any institutional-grade confidence or risk assessment. The next step is running a rigorous backtest with a minimum of 100 trades to validate statistical significance and reduce variance noise.

ADDITIONAL METRICS

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