



Backtest #29838 · AMD · EVO_GG1RSISNIP_v1374

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 are misleading given the critically small sample of only two trades, rendering statistical confidence negligible. A 50% win rate with a 26% drawdown suggests high variance rather than a robust edge, making the results statistically insignificant for deployment. This strategy requires extensive optimization and a vastly larger trade history to prove repeatability. Next, significantly expand the backtest period and asset universe to establish a meaningful baseline for risk-adjusted returns.

ADDITIONAL METRICS

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