



Backtest #29868 · AMD · EVO_GG1RSISNIP_v1388

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 yields an impressive ROI of +87.88% and a Sharpe ratio of 1.61, indicating strong risk-adjusted returns relative to volatility. However, the maximum drawdown of 26.05% is significant and warrants caution during adverse market conditions. Statistical confidence is severely limited by the tiny sample size of only two total trades, making these metrics potentially unreliable. A win rate of 50.0% offers no edge over random chance given such low volume. The immediate next step is to expand the dataset via longer backtests to validate statistical significance before live deployment.

ADDITIONAL METRICS

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