



Backtest #32353 · 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 +87.88% ROI and 1.61 Sharpe ratio look impressive, but they are statistically meaningless with only two trades. A 50% win rate provides zero confidence in the strategy's edge, as one lucky trade could skew the entire result. The 26.05% max drawdown is high relative to the sample size, indicating significant volatility that is not yet understood. This backtest is essentially a hypothesis, not a validated system. The concrete next step is to extend the backtest to at least 100 trades to establish statistical significance before considering any capital deployment.

ADDITIONAL METRICS

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