



Backtest #33777 · AMD · EVO_GG1RSISNIP_v1473

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

An ROI of +87.88% with a Sharpe ratio of 1.61 suggests strong risk-adjusted performance, but a 50.0% win rate indicates the strategy relies heavily on a few large winners rather than consistent accuracy. The 26.05% max drawdown is substantial, revealing significant volatility and risk exposure during the holding period. However, with only 2 total trades, the sample size is statistically negligible, meaning these results are likely driven by luck or specific market conditions rather than a robust, repeatable edge. The apparent success is not yet validated by statistical confidence. The concrete next step is to extend the backtest period to include at least 50 to 100 trades to determine if the high ROI and Sharpe ratio are sustainable or merely

ADDITIONAL METRICS

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