



Backtest #3726 · AMD · EVO_GG1RSISNIP_v1402

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 a respectable ROI of 87.88% and Sharpe ratio of 1.61, suggesting strong risk-adjusted returns. However, the win rate of 50% coupled with a massive 26.05% max drawdown indicates high volatility. Critically, the statistical significance is negligible given the sample size of only two trades. This small dataset fails to establish a reliable edge or predict future performance accurately. A concrete next step is to expand the backtest period to increase trade count for robust validation.

ADDITIONAL METRICS

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