



Backtest #40003 · AMD · EVO_GG1RSISNIP_v1427

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 on AMD using EVO_GG1RSISNIP_v1427 masks a critical flaw, as it stems from merely two trades. A 50% win rate and 1.61 Sharpe ratio offer zero statistical confidence with such a tiny sample size. The 26.05% max drawdown reveals significant volatility risk that the small sample fails to capture adequately. This backtest is statistically meaningless for institutional decision-making. The immediate next step is to run a minimum of 100 simulated trades across varying market regimes to establish a reliable performance baseline before any capital allocation.

ADDITIONAL METRICS

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