

## Topic 20: Trading Backtest

Neural Networks - From Brain to Business

# Topic 20: Trading Backtest



## PERFORMANCE COMPARISON

Metric	Buy & Hold	NN Strategy
Total Return	7.9%	<b>95.3%</b>
Sharpe Ratio	0.40	<b>3.76</b>
Max Drawdown	-16.8%	<b>-9.2%</b>
Win Rate	52%	<b>66%</b>

**Key Insight: 70% accuracy translates to significant alpha!**

(Backtest only - past performance does not guarantee future results)