



Backtest #55998 · AMD · EVO_GG1RSISNIP_v9

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 AMD backtest for EVO_GG1RSISNIP_v9 shows an 87.88% return driven by only two trades, rendering the 1.61 Sharpe ratio statistically insignificant. A 50% win rate with a 26% drawdown indicates high volatility and a lack of robustness in the signal logic. Such a small sample size prevents any reliable assessment of the strategy's true risk-adjusted performance. Further testing on longer historical data is required to validate the observed results.

ADDITIONAL METRICS

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