



Backtest #46295 · AMD · EVO_GG1RSISNIP_v16

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_v16 shows an 87.88% ROI, but with only two trades, the 50% win rate and 1.61 Sharpe ratio lack statistical significance. Such a small sample size renders the 26.05% max drawdown and total PnL highly volatile and prone to overfitting noise rather than capturing alpha. While the entry logic appears effective, the strategy fails to demonstrate consistent execution across a meaningful market cycle. We must expand the test with more diverse data or adjust parameters to increase trade frequency before deploying live capital. A broader sample will validate whether this performance is robust or a statistical anomaly.

ADDITIONAL METRICS

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