



Backtest #37976 · AMD · EVO_EVOEVOEVOE_v794

ROI

+87.88%

Sharpe

1.61

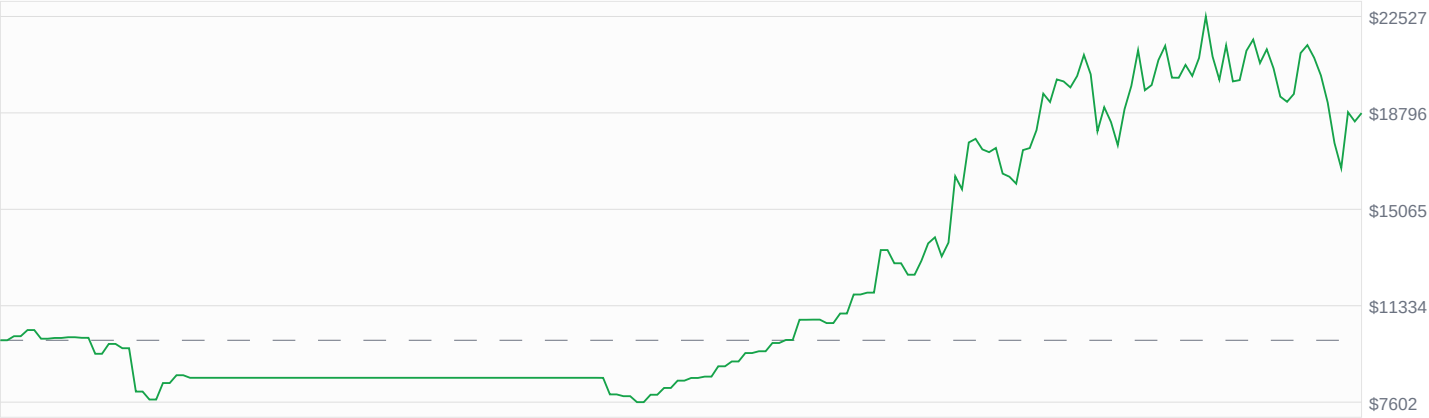
Win Rate

50.0%

Max Drawdown

-26.05%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTEHera local LLM

The EVO_EVOEVOEVOE_v794 strategy on AMD generated a robust +87.88% return and a Sharpe ratio of 1.61, yet the statistical significance is critically undermined by only two trades. A 50.0% win rate with such a low trade count offers no reliable insight into true strategy robustness or market adaptability. The 26.05% maximum drawdown remains a substantial risk, indicating high volatility that could easily reverse in a different market regime. Consequently, this result should be viewed as a hypothesis rather than a validated edge, as it lacks the sample size required for institutional confidence. The immediate priority is to expand the historical lookback window and re-run the simulation to validate if the alpha persists beyond these two

ADDITIONAL METRICS

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