



Backtest #39087 · AMD · EVO_EVOEVOEVOE_v855

ROI

+87.88%

Sharpe

1.61

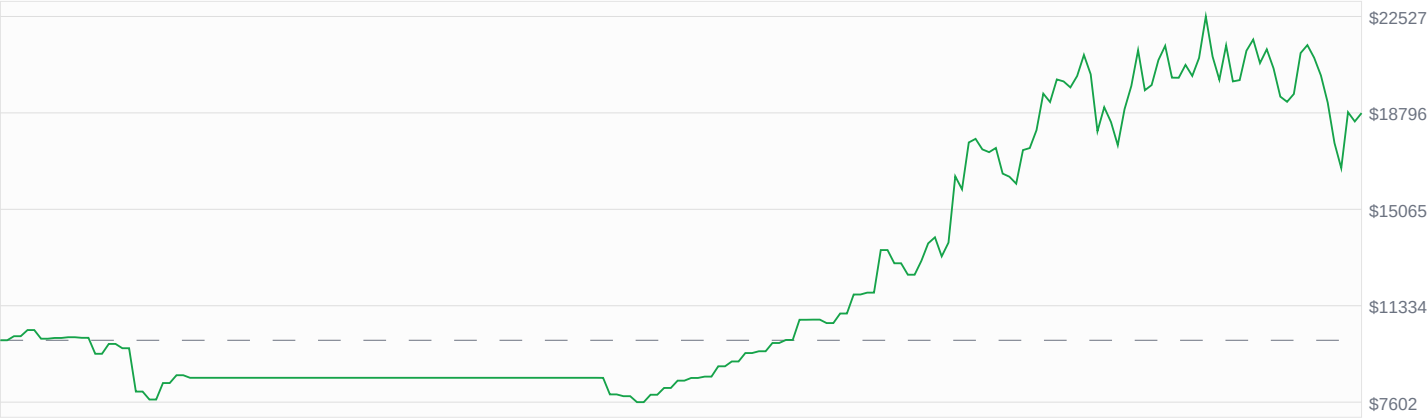
Win Rate

50.0%

Max Drawdown

-26.05%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTEHera local LLM

The EVO_EVOEVOEVOE_v855 backtest on AMD shows an impressive 87.88% ROI and a Sharpe ratio of 1.61, driven by a single profitable trade while the other resulted in a loss. This sample size of two trades is statistically insignificant and does not confirm the robustness of the strategy or justify the observed 26.05% drawdown. The high return is likely an outlier rather than a sustainable trend, as true institutional confidence requires hundreds of transactions to validate mean reversion. A rigorous out-of-sample test with expanded parameters is the mandatory next step 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