



Backtest #39117 · AMD · EVO_EVOEVOEVOE_v1687

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_v1687 strategy generated an 87.88% ROI for AMD, but the statistical significance is negligible given only two trades. A 50% win rate and 161 Sharpe ratio are misleading without volume, as the 26.05% drawdown indicates severe tail risk. The strategy lacks robustness to sequence variation and overfits to recent price noise. We must expand the test set to at least 100 trades before deploying capital.

ADDITIONAL METRICS

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