



Backtest #40685 · AMD · EVO_EVOEVOEVOE_v2133

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 strategy generated a robust 87.88 percent return with a 1.61 Sharpe ratio, indicating strong risk adjusted performance per unit of volatility. However, the 26.05 percent maximum drawdown is significant relative to the gains, suggesting periods of substantial capital erosion that require tighter stop loss management. The 50.0 percent win rate over only two trades provides virtually zero statistical confidence, as the sample size is too small to distinguish skill from luck. Consequently, the reported metrics are anecdotal rather than indicative of consistent future performance. The immediate next step is to extend the backtest period to at least fifty trades to establish a reliable baseline for the strategy's edge.

ADDITIONAL METRICS

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