



Backtest #47856 · AMD · EVO_EVOEVOE_v751

ROI	Sharpe	Win Rate	Max Drawdown
+87.88%	1.61	50.0%	-26.05%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTEHera local LLM

The EVO_EVOEVOE_v751 strategy generated +87.88% ROI on AMD with a 1.61 Sharpe ratio, yet the 50% win rate and single-digit trade count severely limit statistical confidence. A 26.05% maximum drawdown suggests high volatility exposure, while a sample size of two trades cannot sustainably validate the strategy's edge or risk profile. Relying on such sparse data to deploy capital is reckless; the apparent alpha likely stems from random noise rather than a robust edge. The immediate next step is running a walk-forward analysis to verify performance stability across multiple market regimes. Without a larger sample size, this strategy remains a statistical anomaly rather than a viable trading system.

ADDITIONAL METRICS

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