



Backtest #55090 · AMD · EVO\_EVOEVOEVOE\_v1796

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\_v1796 backtest on AMD shows an 87.88% ROI with a 1.61 Sharpe ratio, yet a 50% win rate and 26% drawdown signal high instability. Such extreme results on only two trades lack statistical confidence, suggesting the strategy overfit to noise rather than capturing a robust alpha. The massive final capital increase is likely a data artifact rather than a replicable edge for live deployment. Next, expand the sample size by backtesting on a longer historical period and different tickers to validate consistency.

ADDITIONAL METRICS

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