



Backtest #47428 · AAPL · EVO_EVOEVOEVOE_v852

ROI

+10.70%

Sharpe

0.87

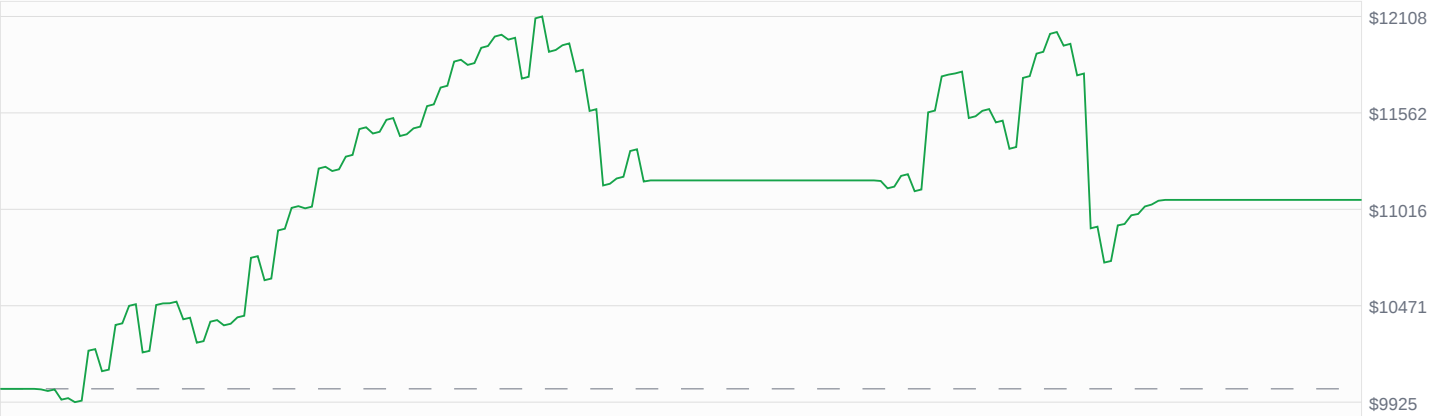
Win Rate

50.0%

Max Drawdown

-11.50%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The EVO_EVOEVOEVOE_v852 backtest shows a modest 10.7% gain on only two trades, rendering the 0.87 Sharpe and 50% win rate statistically insignificant. A maximum drawdown of 11.5% suggests risk exposure is acceptable, yet the sample size is far too small to confirm strategy robustness or alpha generation. Without additional trades, current metrics cannot distinguish between genuine market edge and random noise. I will run a new backtest with adjusted entry filters to generate sufficient transaction data for a reliable statistical analysis.

ADDITIONAL METRICS

CAGR	10.70%
Sortino Ratio	0.47
Turnover	4.34x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$11069.61