



Backtest #44917 · AAPL · EVO_EVOEVOEVOE_v2252

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 backtest shows a modest 10.70% return with a 0.87 Sharpe ratio, but the 50% win rate is statistically meaningless due to only two trades. While the 11.50% max drawdown is manageable, the tiny sample size prevents any reliable inference about strategy robustness or edge. The primary failure is insufficient data to validate risk-adjusted performance or consistency. Next, run the strategy over a multi-year historical window with at least 100 trades to establish statistical significance before deployment.

ADDITIONAL METRICS

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