



Backtest #47423 · 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 on AAPL shows a modest 10.70% gain with a 0.87 Sharpe, yet the 50% win rate and single-digit trade count render the sample statistically insignificant. An 11.50% drawdown on only two trades suggests the strategy lacks robustness against volatility, making current performance unrepresentative of live conditions. Without sufficient data to validate edge or consistency, the results reflect noise rather than a reliable alpha source. The immediate next step is to expand the lookback period or adjust parameters to generate a larger trade history for meaningful risk assessment.

ADDITIONAL METRICS

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