



Backtest #47424 · 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 strategy on AAPL generated a +10.70% ROI with a 0.87 Sharpe, yet the 50% win rate and shallow sample of only two trades severely undermine statistical significance. An 11.50% maximum drawdown suggests meaningful volatility that current parameters may be underestimating. Without more trades, these metrics lack the confidence required for institutional deployment. The next step is to run a walk-forward optimization on a longer timeframe to validate edge consistency before live execution.

ADDITIONAL METRICS

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