



Backtest #47426 · 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 10.70% return with a 0.87 Sharpe ratio, yet the 50% win rate and 11.5% drawdown reveal significant fragility. Statistical confidence is critically low due to only two executed trades, rendering the performance metrics unreliable for live deployment. A sample size this small cannot validate the strategy's robustness against different market regimes or volatility spikes. The next step is to backtest the strategy over a longer historical period with stricter equity curve filters to ensure consistency. This approach will determine if the edge is genuine or merely a result of survivorship bias in this limited dataset.

ADDITIONAL METRICS

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