



Backtest #47590 · AAPL · EVO_EVOEVOEVOE_v676

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_v676 backtest on AAPL shows a +10.70% return, yet the sample size of only two trades renders the 50% win rate statistically insignificant and ungeneralizable. A Sharpe ratio of 0.87 and an 11.50% drawdown indicate that the strategy lacks sufficient risk-adjusted efficiency and stability for institutional deployment. The positive ROI is likely a result of survivorship bias rather than a robust edge, as the strategy failed to survive the full sample period in this simulation. Before considering any live allocation, we must expand the backtest window to gather a minimum of 50 trades and validate performance across different market regimes. Until then, the data is insufficient to confirm any predictive capability.

ADDITIONAL METRICS

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