



Backtest #51792 · AAPL · EVO_EVOEVOEVOE_v615

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_v615 strategy on AAPL generated a 10.7% return but suffered a severe overfitting penalty, evidenced by a mere 50% win rate and a precarious Sharpe ratio of 0.87 on only two trades. Such a tiny sample size renders the maximum drawdown of 11.5% statistically meaningless and offers zero confidence for live deployment. The strategy likely captured one specific market anomaly rather than a robust edge, as high returns with minimal trade frequency are typical of curve-fitted parameters. We must expand the historical dataset and introduce walk-forward analysis to validate whether this signal persists across different market regimes.

ADDITIONAL METRICS

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