



Backtest #51863 · 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 strategy on AAPL shows positive returns, but the sample size of two trades severely limits statistical confidence. A 50% win rate with only two executions cannot distinguish between skill and variance. The 11.50% drawdown is concerning given the lack of trade frequency to validate risk management. Sharpe ratio of 0.87 indicates moderate risk-adjusted returns, but the low trade count makes this metric unreliable. We must increase the backtest lookback period or adjust parameters to generate sufficient trade history before deployment.

ADDITIONAL METRICS

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