



Backtest #44738 · AAPL · EVO\_EVOEVOEVOE\_v2035

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\_v2035 backtest on AAPL shows a +10.70% ROI, yet the 50% win rate and meager 2 trades provide insufficient statistical confidence to validate performance. A Sharpe ratio of 0.87 and a 11.50% drawdown indicate moderate risk-adjusted returns that are highly sensitive to sample size constraints. The lack of trade frequency prevents meaningful assessment of strategy robustness against market regime changes. Before deployment, we must expand the sample size through additional historical simulation periods or adjust parameters to generate more frequent signals. This approach ensures the strategy exhibits consistent alpha rather than relying on outlier luck.

ADDITIONAL METRICS

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