



Backtest #47229 · AAPL · EVO_EVOEVOEVOE_v601

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_v601 backtest on AAPL shows a +10.70% ROI, but the 11.50% max drawdown and 50% win rate with only two trades suggest low statistical significance. The sample size is insufficient to confirm robustness, and the Sharpe ratio of 0.87 indicates moderate risk-adjusted returns. The strategy likely captured a short-term momentum spike without sufficient filtering for volatility regimes. Next, increase the lookback window or add a volume filter to validate performance across more market cycles 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