



Backtest #47424 · AAPL · EVO\_EVOEVOEVOE\_v852

ROI

+10.70%

Sharpe

0.87

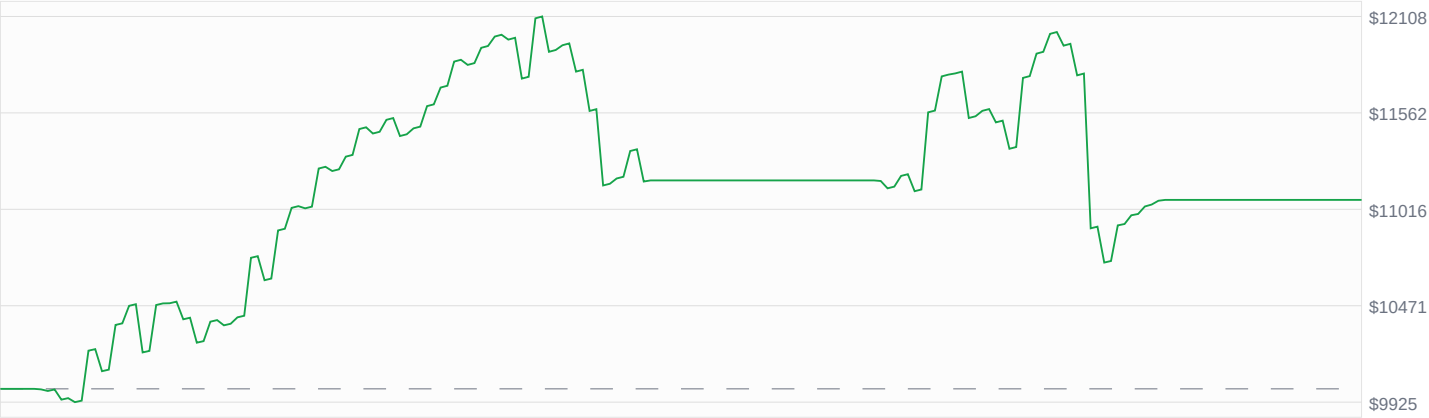
Win Rate

50.0%

Max Drawdown

-11.50%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The EVO\_EVOEVOEVOE\_v852 strategy on AAPL generated a +10.70% ROI with a 0.87 Sharpe, yet the 50% win rate and shallow sample of only two trades severely undermine statistical significance. An 11.50% maximum drawdown suggests meaningful volatility that current parameters may be underestimating. Without more trades, these metrics lack the confidence required for institutional deployment. The next step is to run a walk-forward optimization on a longer timeframe to validate edge consistency before live execution.

ADDITIONAL METRICS

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