



Backtest #49680 · 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 yielded a +10.70% ROI, yet the 50% win rate and single-digit Sharpe ratio suggest marginal edge. Statistical confidence is negligible given only two trades, rendering the 11.50% maximum drawdown an unreliable risk metric. The results likely reflect overfitting or a random walk rather than a robust predictive signal. We must expand the test window to hundreds of trades before deploying live capital.

ADDITIONAL METRICS

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