



Backtest #53838 · AAPL · EVO_EVOEVOEVOE_v2333

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_v2333 strategy on AAPL delivered a +10.70% ROI but suffered an 11.50% drawdown with only two trades. A Sharpe ratio of 0.87 and a 50% win rate indicate a lack of statistical confidence due to the extremely small sample size. The results appear overly optimistic and likely suffer from look-ahead bias or extreme parameter overfitting. We must expand the test window or reduce trade costs to validate if this edge survives in-sample noise. The next step is to run a walk-forward analysis to confirm robustness before any live deployment.

ADDITIONAL METRICS

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