



Backtest #56737 · AAPL · EVO_EVOEVOEVOE_v791

ROI

+10.63%

Sharpe

0.86

Win Rate

33.3%

Max Drawdown

-11.50%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The EVO_EVOEVOEVOE_v791 strategy on AAPL generated a nominal 10.63% return but relied on a dangerously small sample of only three trades, which severely limits statistical confidence and renders the 0.86 Sharpe ratio unreliable. A 33.3% win rate combined with an 11.50% maximum drawdown suggests the system is highly sensitive to specific market conditions rather than capturing a robust alpha. Without further trades to validate performance, the results could easily be attributed to luck or a lucky entry rather than a sustainable edge. The immediate next step is to re-run the backtest with a wider parameter grid or a longer historical window to accumulate sufficient trade data for meaningful risk assessment. This approach ensures that any

ADDITIONAL METRICS

CAGR	10.63%
Sortino Ratio	0.48
Turnover	6.56x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$11066.29