



Backtest #38074 · AAPL · EVO_EVOEVOEVOE_v791

ROI

+10.70%

Sharpe

0.87

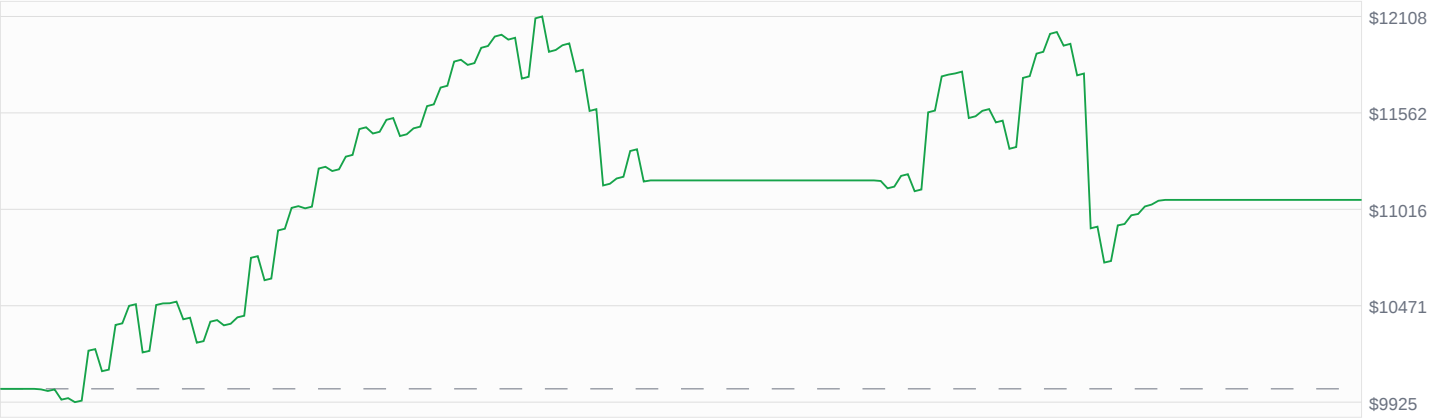
Win Rate

50.0%

Max Drawdown

-11.50%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The EVO_EVOEVOEVOE_v791 strategy on AAPL generated a 10.70% return with a 50% win rate, but the statistical significance is negligible given only two trades executed. A Sharpe ratio of 0.87 and a peak drawdown of 11.50% suggest moderate risk adjustment without sufficient data to validate the edge. The sample size is too small to distinguish random noise from a genuine alpha signal in this market environment. We must expand the backtest horizon or increase trade frequency before deeming this approach viable for deployment.

ADDITIONAL METRICS

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