



Backtest #46544 · AAPL · EVO_EVOEVOEVOE_v2410

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_v2410 backtest on AAPL shows a +10.70% gain with a 50% win rate, yet the statistical significance is negligible due to only two trades. An 11.50% drawdown highlights substantial volatility risk relative to the sample size, while a Sharpe ratio of 0.87 suggests mediocre risk-adjusted returns for institutional standards. The strategy lacks robustness as a single realization cannot confirm edge, making the positive ROI potentially coincidental rather than systematic. Next, expand the sample by running an in-sample backtest over the last 500 bars to validate signal frequency and stability before deployment.

ADDITIONAL METRICS

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