



Backtest #46942 · AAPL · EVO\_EVOEVOEVOG\_v496

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\_EVOEVOEVOG\_v496 strategy on AAPL generated a +10.70% ROI, yet the 50.0% win rate and single-digit Sharpe ratio of 0.87 indicate a lack of statistical significance due to only two total trades. This sample size is insufficient to validate edge, as the results likely reflect random noise rather than a robust alpha signal. The maximum drawdown of 11.50% suggests meaningful volatility that the current equity curve does not fully capture. A concrete next step is to expand the lookback period or adjust entry filters to generate a minimum of fifty trades before re-evaluating performance metrics.

ADDITIONAL METRICS

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