



Backtest #53348 · AAPL · EVO_EVOEVOEVOE_v2376

ROI

+10.70%

Sharpe

0.87

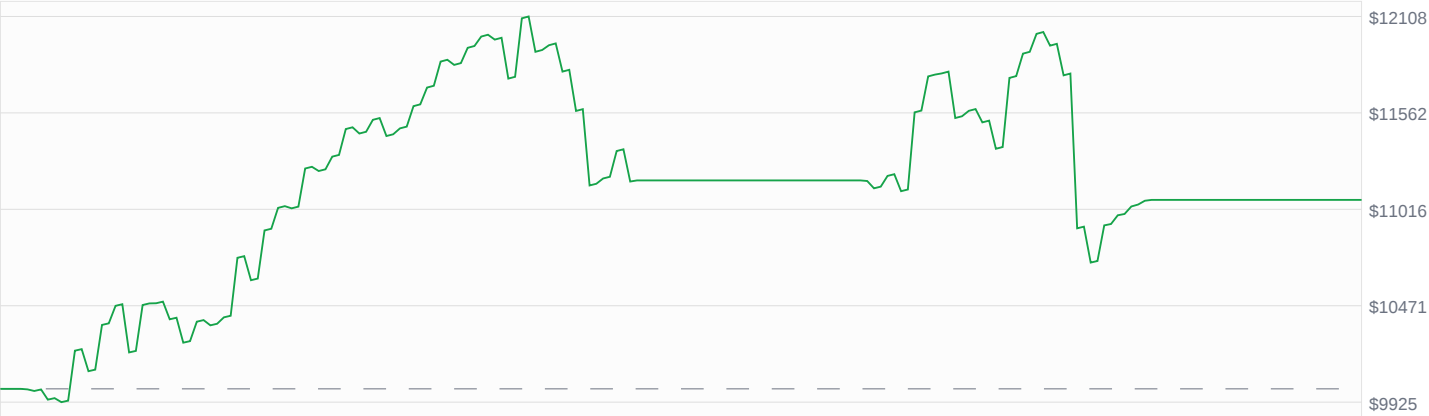
Win Rate

50.0%

Max Drawdown

-11.50%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The EVO_EVOEVOEVOE_v2376 strategy generated a +10.70% ROI on AAPL with a 50% win rate, but the Sharpe ratio of 0.87 indicates suboptimal risk-adjusted returns relative to volatility. Statistical significance is negligible given only two total trades, rendering the 11.50% maximum drawdown an unreliable metric for live deployment confidence. The sample size is insufficient to validate the edge, as a single loss could have erased half the gains. Next, expand the backtest window to at least 200 bars or introduce a volatility filter to reduce trade frequency before live execution.

ADDITIONAL METRICS

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