



Backtest #53506 · AAPL · EVO_EVOEVOEVOE_v2076

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_v2076 backtest on AAPL shows a +10.70% return, but the 50% win rate and 0.87 Sharpe indicate marginal edge without statistical significance. With only two trades, the sample size is critically insufficient to confirm robustness or reliable risk-adjusted performance. The 11.50% drawdown highlights a lack of effective downside protection within the current parameter set. A concrete next step is to run a stress test across multiple market regimes to validate whether this signal logic holds outside the current sample.

ADDITIONAL METRICS

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