



Backtest #46649 · AAPL · EVO_EVOEVOEVOE_v791

ROI

+10.70%

Sharpe

0.87

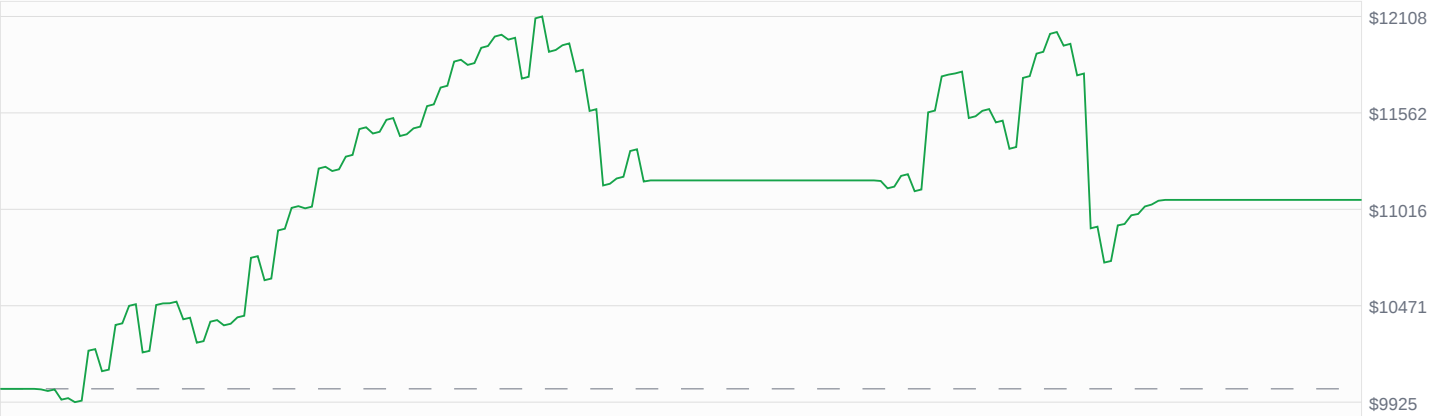
Win Rate

50.0%

Max Drawdown

-11.50%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v791 backtest on AAPL shows a 10.7% return but suffers from extreme statistical unreliability due to only two trades. With a win rate of 50% and a sharp drawdown of 11.5%, the strategy lacks the robustness required for institutional deployment. The Sharpe ratio of 0.87 suggests mediocre risk-adjusted performance relative to the capital deployed. We must increase the sample size via walk-forward analysis or expand the parameter space before trusting these results. A simple extension of the equity curve or a stress test against different volatility regimes is the immediate next step.

ADDITIONAL METRICS

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