



Backtest #47430 · AAPL · EVO_EVOEVOEVOE_v852

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_v852 backtest on AAPL shows a 10.70% gain, but statistical confidence is negligible with only two trades. A 50% win rate and 0.87 Sharpe ratio suggest the strategy is not yet statistically robust for institutional deployment. The 11.50% drawdown indicates significant volatility risk relative to the sample size. Next, expand the sample by adjusting the backtest parameters to generate at least fifty trades before finalizing the logic.

ADDITIONAL METRICS

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