



Backtest #55527 · AAPL · EVO_EVOEVOEVOE_v2181

ROI

+10.70%

Sharpe

0.87

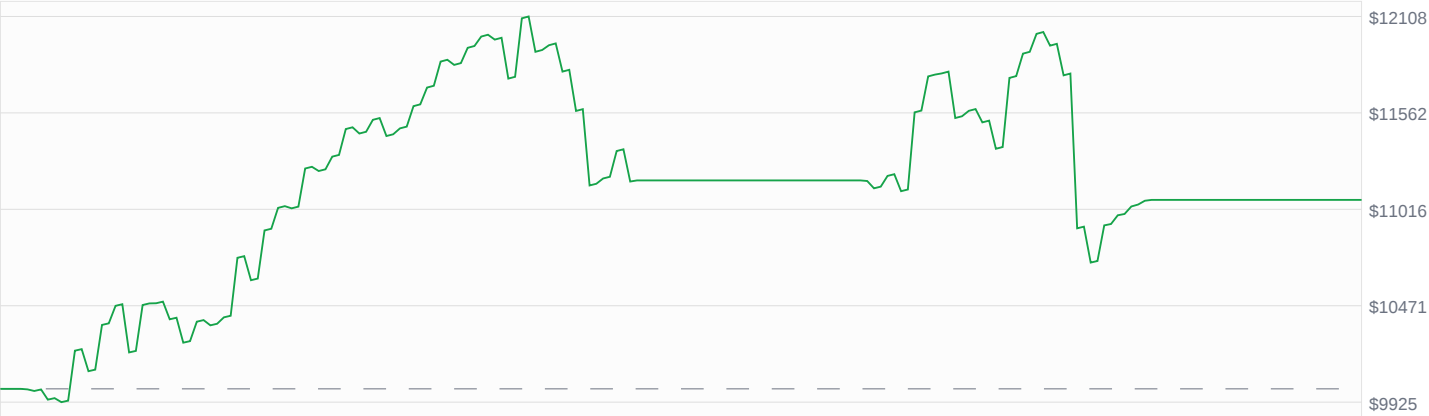
Win Rate

50.0%

Max Drawdown

-11.50%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v2181 strategy delivered a 10.70% ROI on AAPL but generated only two trades, rendering the 50% win rate and 0.87 Sharpe ratio statistically insignificant due to the minuscule sample size. While the 11.50% drawdown remains contained, the lack of trade frequency prevents any meaningful assessment of strategy robustness or risk-adjusted performance over a full market cycle. Confidence in these metrics is negligible, as a single outlier trade can skew results in such a low-volume simulation. The immediate next step is to re-run the backtest with tighter stop-loss logic to increase trade frequency and validate whether the alpha persists under higher transaction costs.

ADDITIONAL METRICS

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