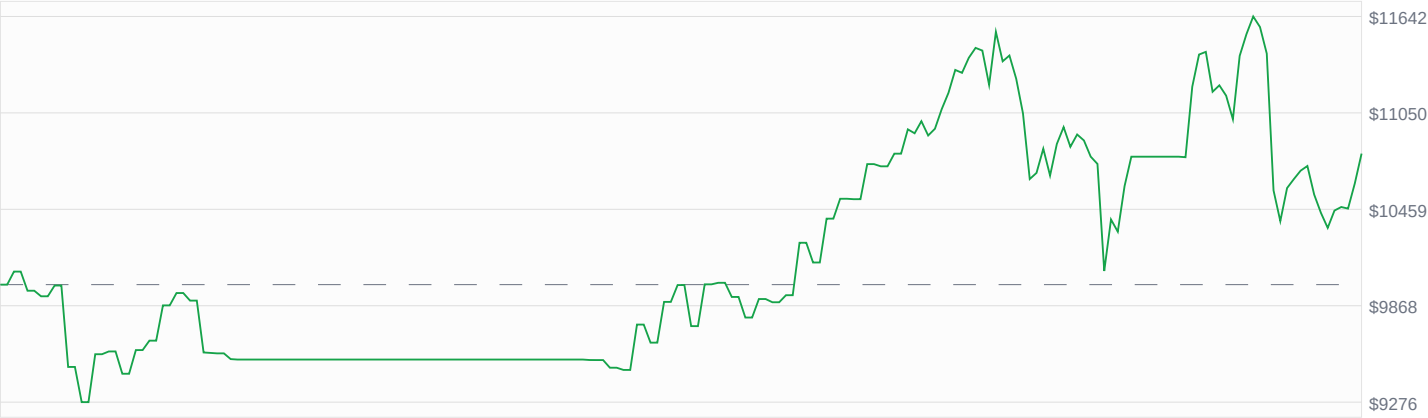




Backtest #33374 · AAPL · EVO_EVOEVOEVOG_v497

ROI	Sharpe	Win Rate	Max Drawdown
+7.98%	0.57	50.0%	-12.60%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOG_v497 strategy on AAPL showed a modest ROI of +7.98% and a Sharpe ratio of 0.57, with a win rate of 50%. Despite this positive performance, the strategy experienced a significant drawdown of 12.60%, indicating higher risk. With 4 trades and final capital of \$10,800.78, the strategy's effectiveness is supported by a sample size of 4. A concrete next step could involve fine-tuning the stop-loss levels to mitigate the drawdown, ensuring a more stable performance in future backtests.

ADDITIONAL METRICS

CAGR	7.98%
Sortino Ratio	0.44
Turnover	8.06x
Total Trades	4
Initial Capital	\$9997.00
Final Capital	\$10800.78