



Backtest #34002 · AAPL · EVO_EVOEVOEVOE_v686

ROI

+7.98%

Sharpe

0.57

Win Rate

50.0%

Max Drawdown

-12.60%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v686 backtest on AAPL shows a nominal gain, but the single-digit trade count severely limits statistical significance, leaving the 0.57 Sharpe ratio and 50% win rate highly unreliable. A maximum drawdown of 12.60% exposes significant tail risk that the small sample size fails to capture, suggesting the strategy lacks robustness during volatile periods. Consequently, the performance metrics cannot be confidently extrapolated to live markets without a substantial increase in trading frequency or data depth. The immediate next step is to run an optimized backtest with adjusted parameters or a longer historical lookback to validate if the signal logic holds under broader market conditions. Until the strategy demonstrates stability

ADDITIONAL METRICS

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