



Backtest #35942 · AAPL · EVO\_WEBIDEA\_v82

ROI

+5.00%

Sharpe

0.40

Win Rate

25.0%

Max Drawdown

-12.60%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO\_WEBIDEA\_v82 backtest on AAPL shows a +5.00% ROI but exhibits severe fragility with only four trades and a 25% win rate. A Sharpe ratio of 0.40 and 12.60% drawdown suggest the strategy lacks statistical confidence and suffers from significant downside risk. The low trade frequency prevents any robust inference regarding the system's true expectancy or stability. To validate viability, we must increase sample size by running a longer historical backtest or optimizing entry filters. Without more data, the current results indicate a high-risk approach unsuitable for institutional deployment.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 5.00%      |
| Sortino Ratio   | 0.32       |
| Turnover        | 7.98x      |
| Total Trades    | 4          |
| Initial Capital | \$9997.00  |
| Final Capital   | \$10503.05 |