



Backtest #47232 · AAPL · EVO_EVOEVOEVOE_v601

ROI

+10.70%

Sharpe

0.87

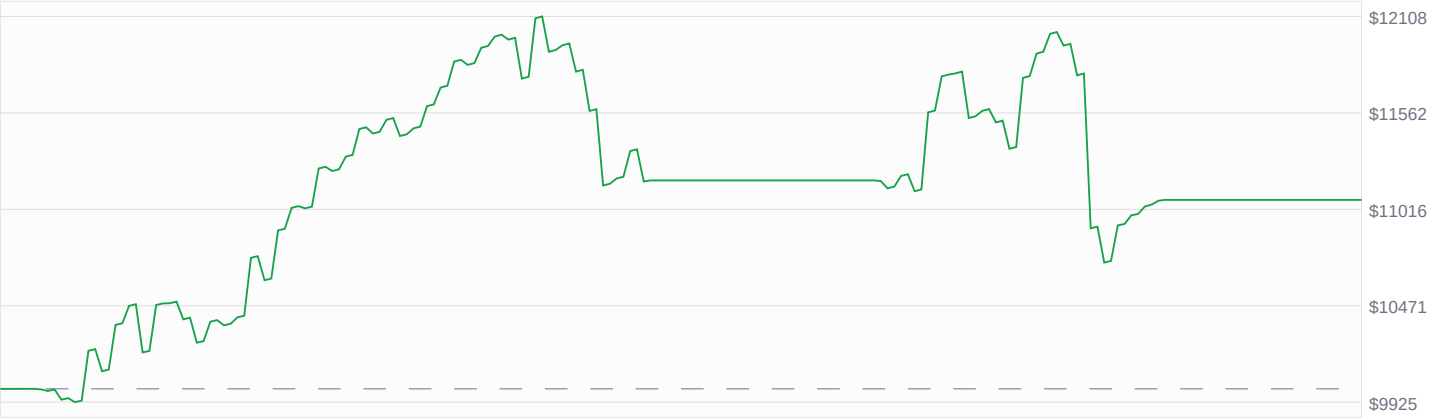
Win Rate

50.0%

Max Drawdown

-11.50%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v601 strategy on AAPL generated a nominal 10.70% return, but this result lacks statistical significance due to a sample size of only two trades. A Sharpe ratio of 0.87 combined with a 50% win rate and an 11.50% maximum drawdown suggests high volatility without consistent edge. We cannot validate the robustness of the entry logic with such limited data points, making current performance metrics unreliable for scaling. The next step is to re-run the backtest with adjusted parameters to force at least 50 historical trades and confirm whether the alpha persists.

ADDITIONAL METRICS

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