



Backtest #49329 · AAPL · EVO_WEBIDEA_v444

ROI	Sharpe	Win Rate	Max Drawdown
+10.70%	0.87	50.0%	-11.50%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_WEBIDEA_v444 backtest on AAPL shows a 10.70% return, but the results lack statistical significance with only two executed trades. A 50% win rate and 0.87 Sharpe ratio are misleading without volume, making the 11.50% maximum drawdown unacceptable for institutional risk tolerance. The strategy failed to capture sufficient market moves to validate the signal logic under current volatility. We must expand the backtest window or adjust entry filters to generate more data points before deployment.

ADDITIONAL METRICS

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