



Backtest #44736 · AAPL · EVO_EVOEVOEVOE_v2035

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 +10.70% ROI on AAPL appears statistically meaningless given the tiny sample of two trades. A 50.0% win rate and 0.87 Sharpe ratio offer no confidence in edge, especially with an 11.50% max drawdown relative to the gain. This result likely reflects noise rather than consistent alpha. The strategy needs a robust backtest with at least 100 trades to validate signals. Do not deploy capital based on this simulation.

ADDITIONAL METRICS

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