



Backtest #47429 · AAPL · EVO_EVOEVOEVOE_v852

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_v852 backtest on AAPL shows a nominal gain, but the sample size of two trades renders the 50.0% win rate and 0.87 Sharpe ratio statistically insignificant and prone to high variance. An 11.50% maximum drawdown indicates substantial volatility risk relative to the modest 10.70% return, suggesting the strategy lacks robustness in current market conditions. Without more data points, we cannot confirm whether the edges are genuine or mere noise. We must run a larger simulation across multiple years to validate the strategy before deploying any capital.

ADDITIONAL METRICS

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