



Backtest #49637 · AAPL · EVO_EVOEVOEVOE_v565

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_EVOEVOEVOE_v565 backtest on AAPL yielded a +10.70% return with a 0.87 Sharpe ratio, but the statistical significance is negligible given only two total trades. A 50.0% win rate and 11.50% maximum drawdown cannot be trusted as performance indicators for a live deployment without a larger sample set. We must increase the simulation horizon or adjust parameters to generate sufficient trade frequency before drawing operational conclusions. Conducting a walk-forward analysis across multiple market regimes is the necessary next step to validate strategy robustness.

ADDITIONAL METRICS

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