



Backtest #50798 · AAPL · EVO_EVOEVOEVOE_v791

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_v791 strategy generated a +10.70% ROI on AAPL with a modest 0.87 Sharpe ratio, yet its statistical significance is negligible due to only two executed trades. A perfect 50% win rate offers no edge confirmation, while the 11.50% maximum drawdown remains unquantified relative to the tiny sample size. The strategy likely suffered from overfitting to historical noise rather than capturing genuine market alpha. I recommend expanding the test period or adjusting parameters to generate a robust equity curve before deployment. This analysis serves educational purposes only and does not constitute investment advice.

ADDITIONAL METRICS

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