



Backtest #51463 · 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 and 0.87 Sharpe, but only two trades render these metrics statistically insignificant and highly volatile. A perfect 50% win rate with an 11.50% drawdown suggests the strategy lacks robustness outside this narrow sample set. The low trade count prevents reliable risk-adjusted performance assessment, making the results indistinguishable from random noise. Immediate expansion of the lookback period is required to validate if the alpha is genuine or a data mining artifact before deploying capital.

ADDITIONAL METRICS

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