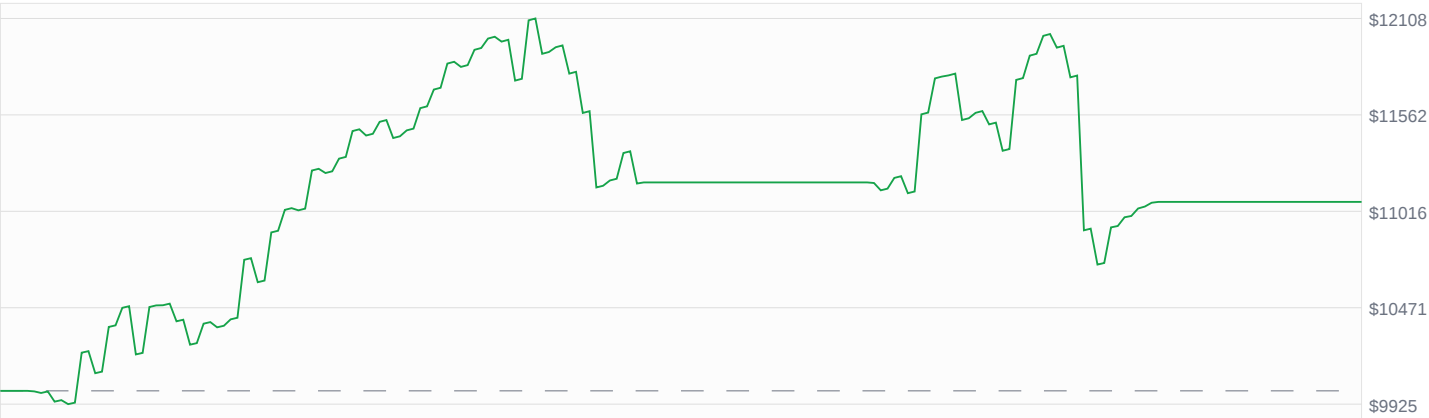




Backtest #51787 · AAPL · EVO_EVOEVOEVOE_v591

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_v591 strategy on AAPL shows a +10.70% ROI, yet the 50% win rate and single-digit Sharpe ratio suggest marginal risk-adjusted returns. With only two executed trades, the statistical significance is too low to validate performance, making the 11.50% drawdown a potential outlier rather than systemic risk. The lack of trade diversity prevents distinguishing between genuine alpha and random noise within the sample. I recommend expanding the backtest window or increasing trade frequency to gather sufficient data for a reliable confidence interval. This analysis remains educational 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