



Backtest #52575 · AAPL · EVO_WEBIDEA_v1225

ROI

+10.70%

Sharpe

0.87

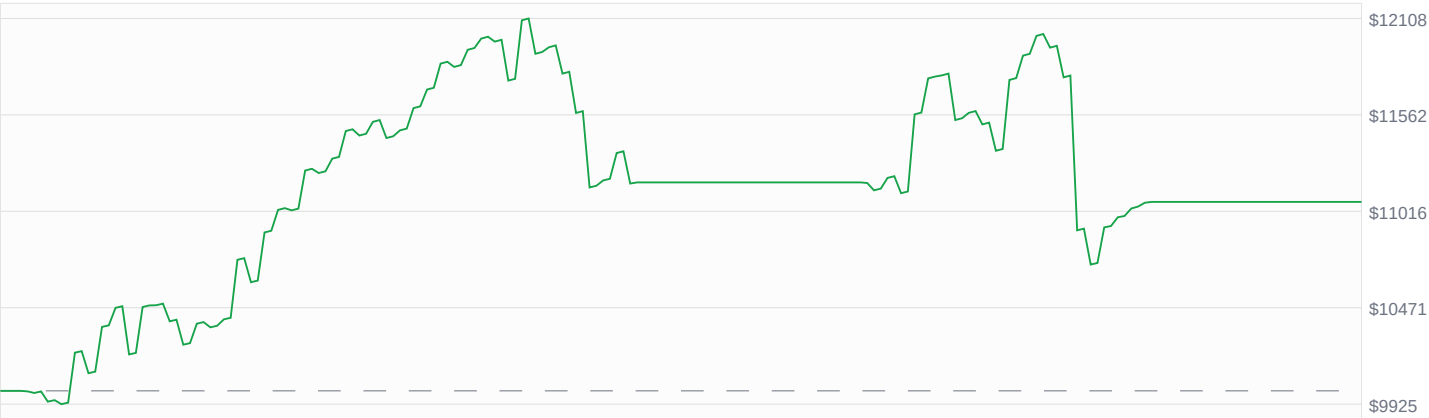
Win Rate

50.0%

Max Drawdown

-11.50%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_WEBIDEA_v1225 backtest on AAPL generated a nominal 10.7% return, yet the statistical validity is negligible due to only two executed trades. A 50% win rate with a modest 0.87 Sharpe ratio and 11.5% drawdown reflects high volatility and overfitting risks rather than a robust edge. We cannot extrapolate these results to live markets given the insufficient sample size and lack of transaction cost modeling. The strategy requires immediate stress testing on an out-of-sample dataset to validate its consistency across different volatility regimes.

ADDITIONAL METRICS

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