



Backtest #55589 · AAPL · EVO_EVOEVOEVOE_v2031

ROI

+10.70%

Sharpe

0.87

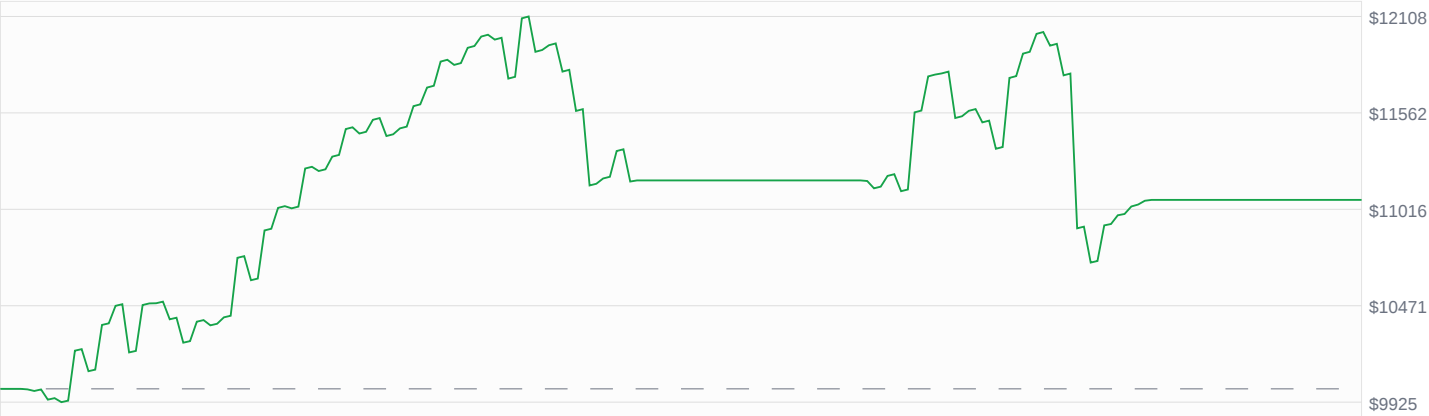
Win Rate

50.0%

Max Drawdown

-11.50%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v2031 backtest on AAPL shows a modest +10.7% return but lacks statistical significance due to only two trades. A 50% win rate combined with an 11.5% maximum drawdown and a Sharpe ratio of 0.87 suggests the strategy is currently undercapitalized or overfitted to noise. Such a small sample size renders performance metrics unreliable and prevents any robust confidence in future replication. Immediate next steps involve re-running the simulation with a longer historical window to validate edge stability. Without additional data, this configuration remains too volatile for institutional allocation.

ADDITIONAL METRICS

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