



Backtest #56299 · AAPL · EVO_EVOEVOEVOE_v558

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_v558 backtest on AAPL shows a +10.70% return, yet the strategy is statistically insignificant due to only two trades. A 50% win rate and 0.87 Sharpe ratio indicate mediocre risk-adjusted performance with an 11.50% maximum drawdown that suggests high volatility exposure. Given the minimal sample size, these results lack confidence for institutional deployment or generalization. The primary next step is to re-run the simulation with a longer historical window to validate if the edge persists beyond a few data points.

ADDITIONAL METRICS

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