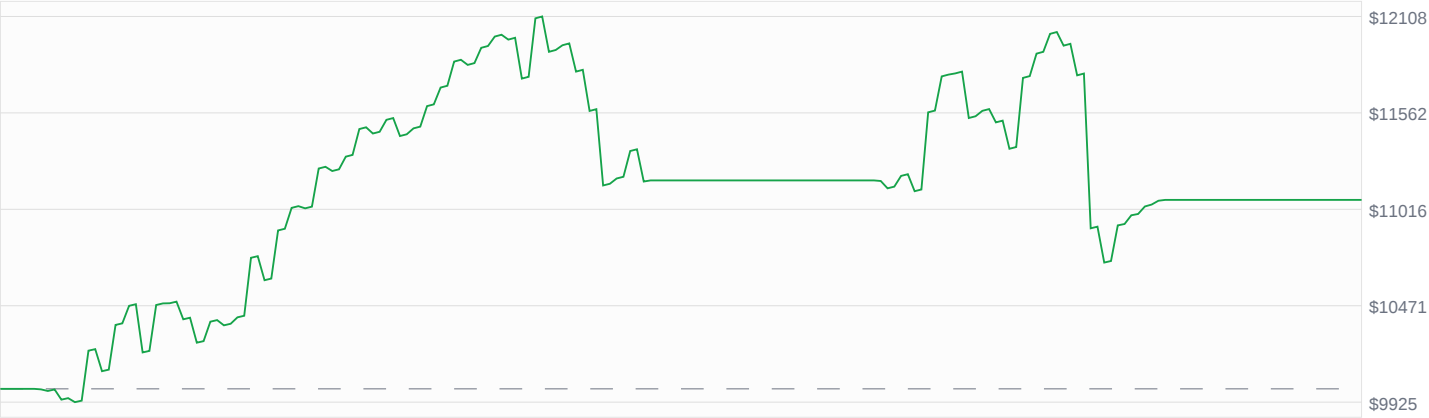




Backtest #44801 · AAPL · EVO_WEBIDEA_v2162

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_v2162 backtest on AAPL shows a +10.70% return driven by just two trades, which creates a statistically insignificant sample size that masks true strategy robustness. A Sharpe ratio of 0.87 and a 50% win rate indicate mediocre efficiency, while the 11.50% max drawdown highlights significant tail risk exposure in volatile markets. The results suggest the strategy lacks consistency and may be overfitting to specific market noise rather than capturing a genuine alpha. Before deploying live capital, we must expand the test period and increase trade frequency to validate performance beyond this single outlier. Run a new simulation with extended lookbacks and stricter volatility filters to confirm if this return is replicable.

ADDITIONAL METRICS

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