



Backtest #55080 · AAPL · EVO_EVOEVOEVOE_v1793

ROI

+10.70%

Sharpe

0.87

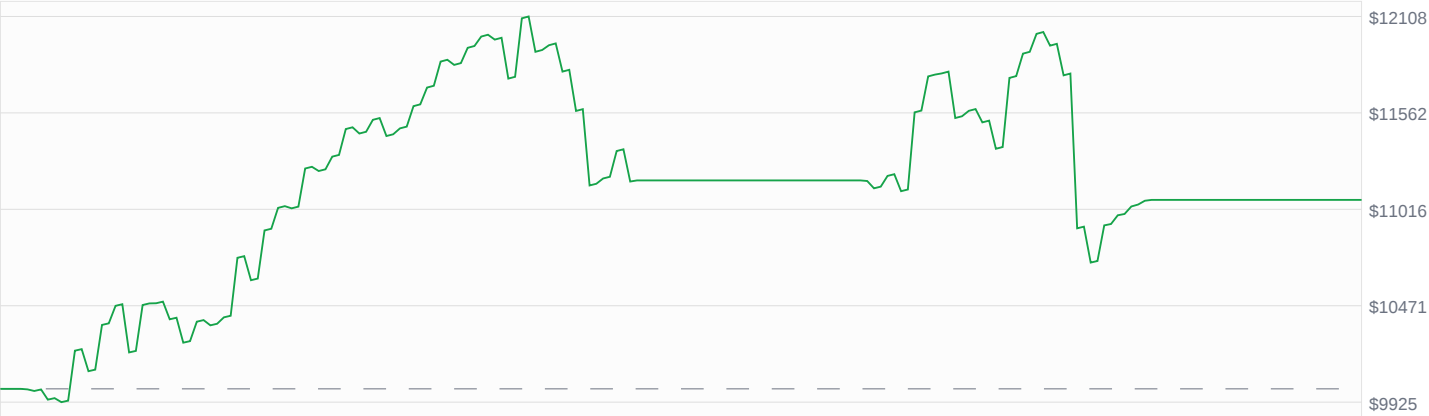
Win Rate

50.0%

Max Drawdown

-11.50%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1793 backtest on AAPL shows a +10.70% return but lacks statistical significance due to only two trades. With a Sharpe ratio of 0.87 and a max drawdown of 11.50%, the strategy offers limited risk-adjusted evidence of robustness. The 50% win rate suggests a coin-flip edge rather than a consistent alpha generator. We must run a larger sample backtest to validate performance before live deployment.

ADDITIONAL METRICS

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