



Backtest #56272 · AAPL · EVO_EVOEVOEVOE_v545

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_v545 strategy on AAPL shows a modest +10.70% gain but lacks statistical significance with only two trades. A 50% win rate and +0.87 Sharpe ratio suggest edge is unproven, while an 11.50% drawdown indicates insufficient risk control. Given the sparse sample, observed returns could be pure luck rather than a repeatable edge. Next, extend the lookback period or tighten filters to validate performance on more market cycles.

ADDITIONAL METRICS

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