



Backtest #40864 · AAPL · EVO_WEBIDEA_v1534

ROI

+10.70%

Sharpe

0.87

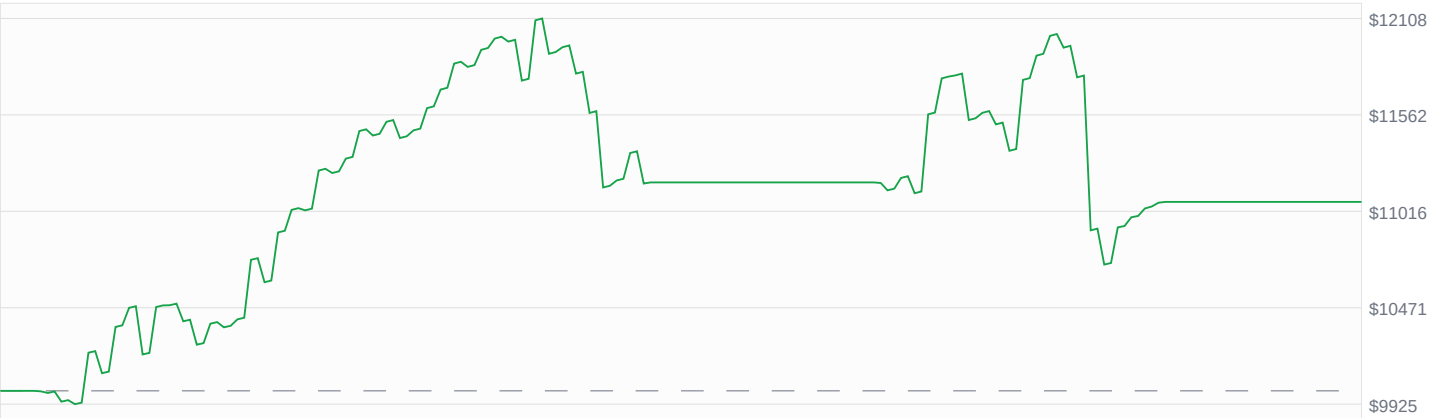
Win Rate

50.0%

Max Drawdown

-11.50%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The +10.70% return on AAPL is statistically meaningless due to the n=2 sample size, which renders the 0.87 Sharpe ratio and 50% win rate unreliable for future performance. The 11.50% max drawdown suggests significant volatility risk relative to the modest gain, indicating poor risk-adjusted efficiency in this specific simulation. This result lacks the statistical confidence required for institutional deployment or capital allocation decisions. Extend the backtest to a minimum of 100 trades across multiple market regimes to establish a robust performance baseline before proceeding.

ADDITIONAL METRICS

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