



Backtest #44800 · 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 modest 10.70% gain with a 0.87 Sharpe ratio, yet the 50% win rate and severe 11.50% drawdown reveal significant fragility. The sample size of only two trades is statistically insufficient to confirm any edge, making the results highly unreliable for live deployment. While the strategy captured the initial trend, it failed to manage volatility effectively during the downturn. We must expand the lookback window and increase trade frequency to gather enough data points before allocating real capital. This specific configuration is not yet robust enough for institutional standards.

ADDITIONAL METRICS

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