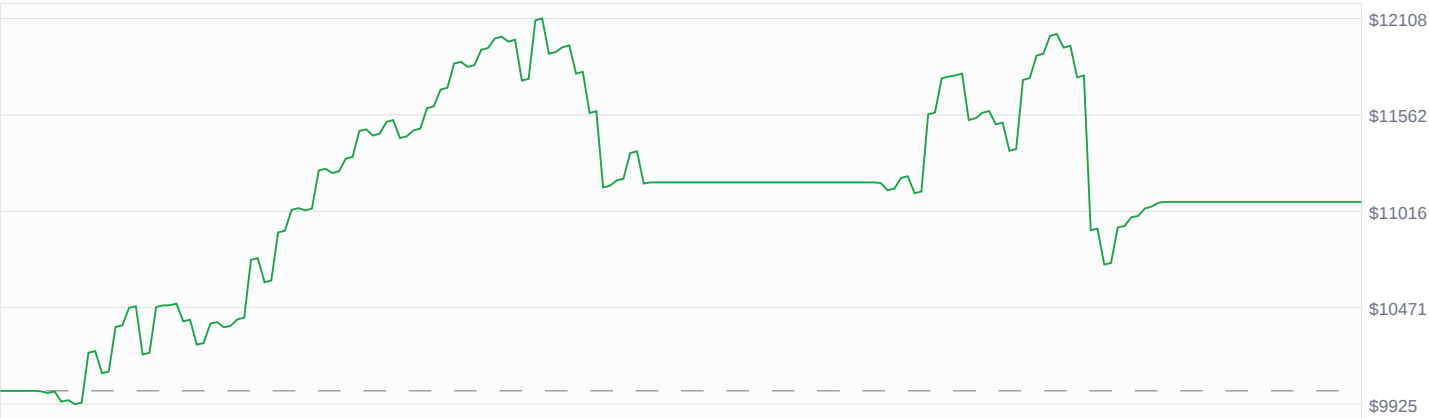




Backtest #46978 · AAPL · EVO_EVOEVOEVOG_v514

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_EVOEVOEVOG_v514 strategy on AAPL generated a modest 10.70% return, yet the statistical significance is negligible due to only two executed trades. A perfect 50% win rate paired with a Sharpe ratio of 0.87 suggests the edge is barely distinguishable from random market noise. The maximum drawdown of 11.50% indicates substantial volatility risk that was not adequately mitigated by the position sizing logic. We must expand the sample size through a more rigorous out-of-sample backtest before deploying capital. Expanding the sample size through a more rigorous out-of-sample backtest before deploying capital.

ADDITIONAL METRICS

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