



Backtest #55452 · AAPL · EVO_EVOEVOEVOE_v2154

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_EVOEVOEVOE_v2154 strategy on AAPL generated a 10.7% return with a 0.87 Sharpe, yet the 50% win rate and 11.5% drawdown suggest weak edge given only two trades. Statistical confidence is negligible because such a small sample size creates high variance that masks true strategy performance. The low trade count indicates a restrictive entry filter or lack of volatility, preventing the bot from capturing enough market moves. You must run a walk-forward analysis with expanded parameters to verify if the 10.7% profit is replicable 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