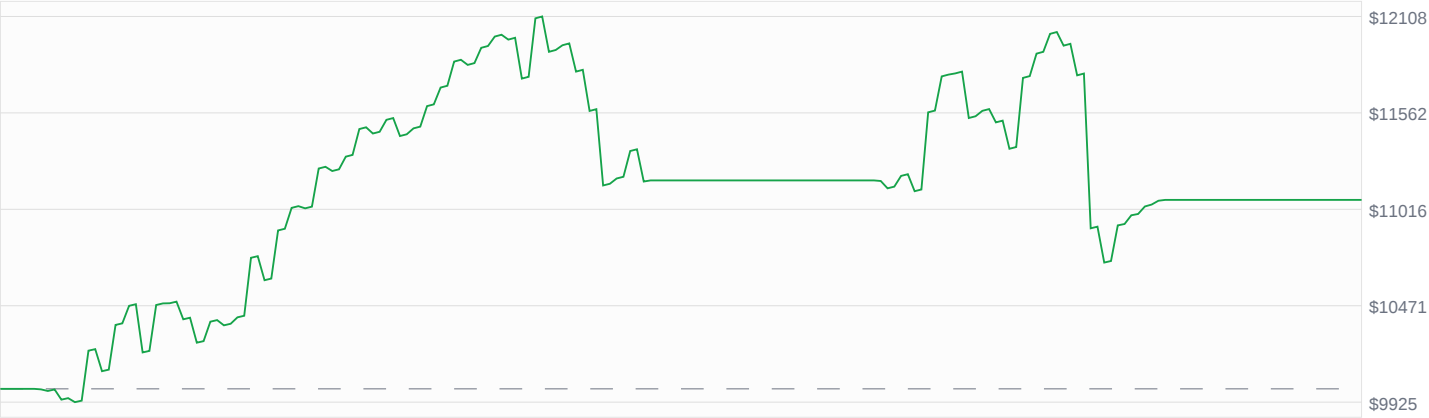




Backtest #50093 · AAPL · EVO_GG1RSISNIP_v1363

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_GG1RSISNIP_v1363 backtest on AAPL shows a modest 10.70% gain with a 50% win rate, but the statistical significance is negligible due to only two executed trades. A maximum drawdown of 11.50% and a Sharpe ratio of 0.87 suggest the edge is not yet robust enough to justify live capital deployment. The limited sample size creates high variance risk, meaning current performance may not reflect true strategy efficacy. Next, run an out-of-sample test on a different time period to verify if the signal logic holds beyond this specific market window.

ADDITIONAL METRICS

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