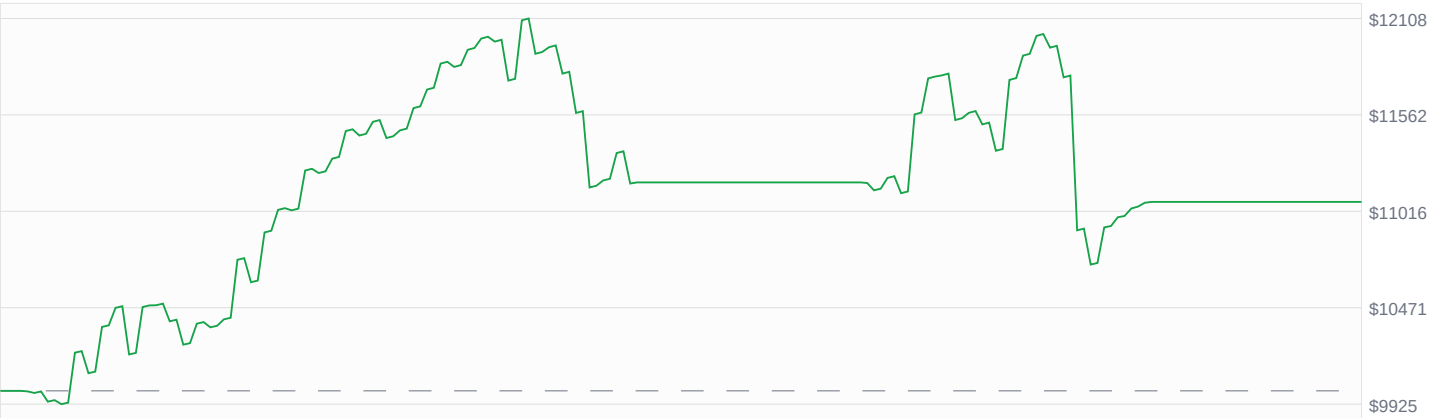




Backtest #52229 · AAPL · EVO_GG1RSISNIP_v998

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_v998 backtest on AAPL shows a modest 10.70% return driven by a single winning trade, as the 50% win rate and only two executed trades severely limit statistical significance for any robust conclusion. While the 0.87 Sharpe ratio suggests reasonable risk-adjusted performance relative to volatility, the 11.50% maximum drawdown highlights substantial capital risk during adverse market moves. Given the extremely low trade count, these metrics are highly sensitive to random noise rather than a reliable edge. The most critical next step is to backtest the same logic over a longer historical period to validate whether the strategy can generate sufficient trade frequency to smooth out variance.

ADDITIONAL METRICS

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