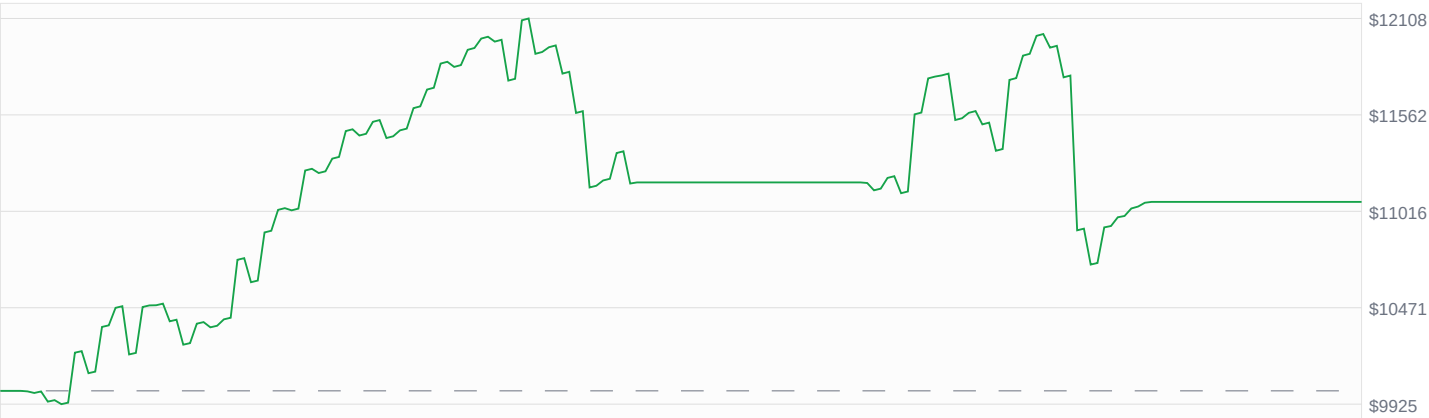




Backtest #52615 · AAPL · EVO_GG1RSISNIP_v1248

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_v1248 strategy on AAPL showed a positive ROI of 10.70%, but the statistical significance is negligible given only two trades executed. A 50% win rate paired with a 0.87 Sharpe ratio suggests the model lacks robustness under current market conditions. The maximum drawdown of 11.50% indicates high volatility exposure that warrants tighter risk controls. Before deploying live capital, backtest with increased transaction costs and stress test against a larger sample of AAPL data to validate edge.

ADDITIONAL METRICS

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