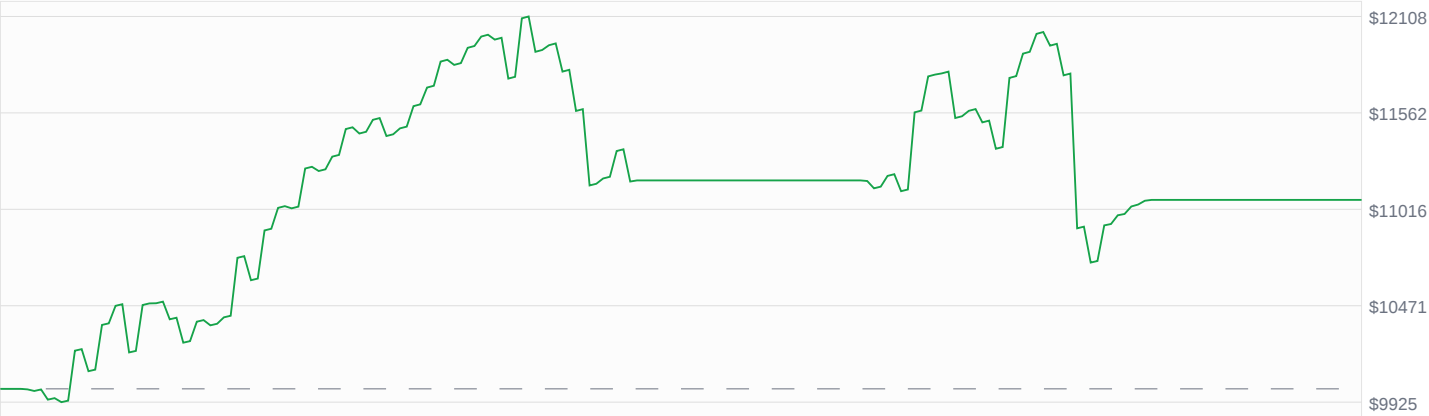




Backtest #52646 · AAPL · EVO_GG1RSISNIP_v1266

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_v1266 strategy on AAPL delivered a modest 10.70% return, but the 50% win rate and extremely low trade count of two executions make any statistical conclusion unreliable. While the strategy avoided significant drawdowns, the Sharpe ratio of 0.87 suggests insufficient risk-adjusted performance to justify deployment without further data. The sample size is far too small to confirm whether the edge is genuine or merely a result of random noise in this specific simulation. We must execute a new backtest with walk-forward analysis and expanded parameter ranges to validate the logic before considering live allocation.

ADDITIONAL METRICS

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