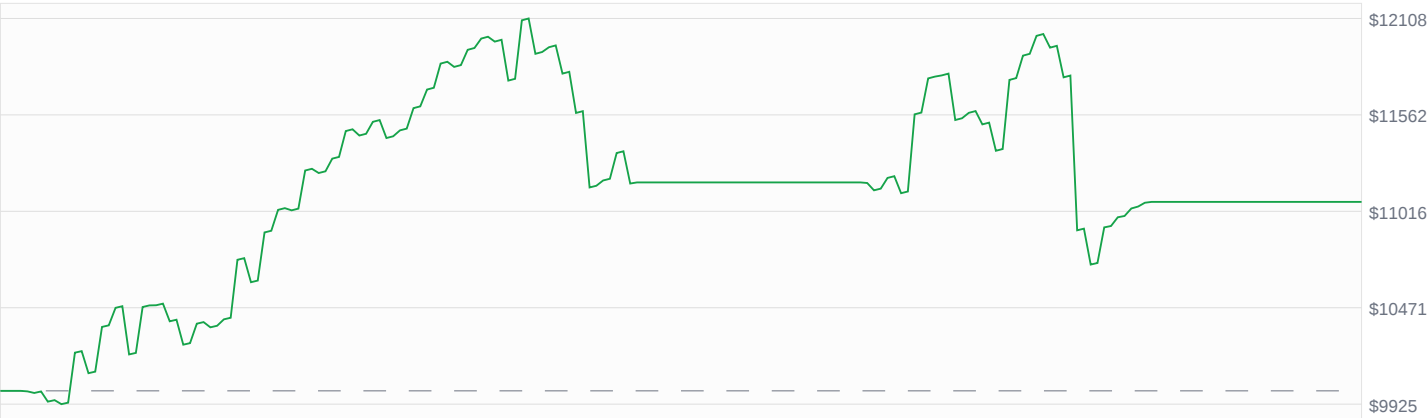




Backtest #52864 · AAPL · EVO_GG1RSISNIP_v1363

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 positive 10.70% return, yet the extremely low trade count of two renders the 0.87 Sharpe ratio statistically insignificant. A win rate of exactly 50% combined with an 11.50% maximum drawdown suggests high volatility and a lack of robust risk management in this short sample. We cannot infer a viable alpha from such limited data, as a single outlier trade could easily flip the outcome. The strategy requires immediate parameter optimization to increase trade frequency and validate performance across different market regimes.

ADDITIONAL METRICS

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