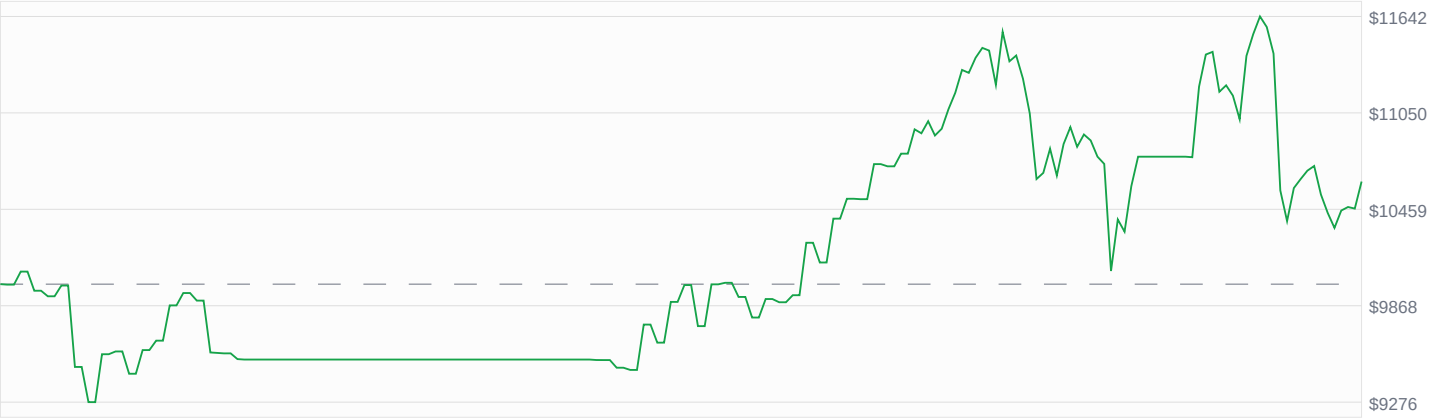




Backtest #32287 · AAPL · EVO_GG1RSISNIP_v275

ROI	Sharpe	Win Rate	Max Drawdown
+6.26%	0.47	25.0%	-12.60%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The +6.26% ROI masks a fragile structure, as a 25.0% win rate and 0.47 Sharpe indicate the strategy relies on rare, high-magnitude wins to offset frequent losses. The 12.60% max drawdown is disproportionate to the returns, suggesting poor risk control during losing streaks. With only four total trades, the sample size is statistically insignificant, meaning these results likely reflect noise rather than a robust edge. The next step is to extend the backtesting period to at least fifty trades to establish statistical confidence before considering live deployment.

ADDITIONAL METRICS

CAGR	6.26%
Sortino Ratio	0.37
Turnover	8.04x
Total Trades	4
Initial Capital	\$10000.00
Final Capital	\$10629.28