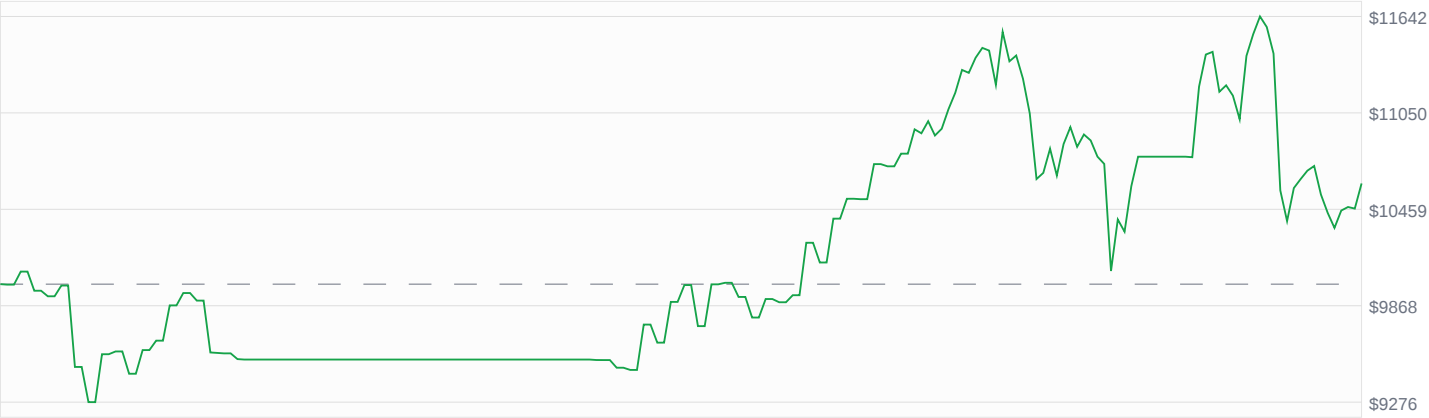




Backtest #32347 · AAPL · EVO_GG1RSISNIP_v1587

ROI	Sharpe	Win Rate	Max Drawdown
+6.14%	0.46	25.0%	-12.60%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy generated a modest 6.14 percent return but the 25 percent win rate and 12.6 percent drawdown reveal a fragile edge. With only four trades executed, the 0.46 Sharpe ratio lacks statistical significance to distinguish skill from luck. The small sample size means these results are highly volatile and not representative of long term performance. A concrete next step is to extend the backtest period to capture at least fifty trades to verify if the signal maintains its edge under varied market conditions.

ADDITIONAL METRICS

CAGR	6.14%
Sortino Ratio	0.36
Turnover	8.04x
Total Trades	4
Initial Capital	\$10000.00
Final Capital	\$10617.64