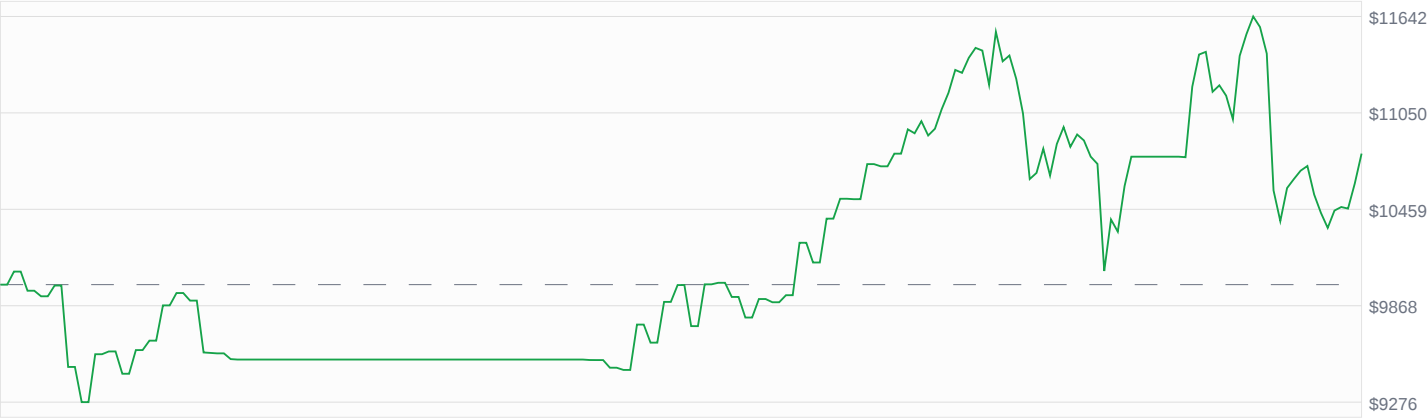




Backtest #33248 · AAPL · EVO_EVOGG1RSIS_v458

ROI	Sharpe	Win Rate	Max Drawdown
+7.98%	0.57	50.0%	-12.60%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOGG1RSIS_v458 backtest on AAPL delivered a modest +7.98% return, yet the statistical validity is critically compromised by only four trades executed. While the 0.57 Sharpe ratio suggests marginal risk-adjusted performance, the exact 50% win rate and 12.60% drawdown are too volatile to infer a robust edge without a significantly larger sample size. We cannot confirm whether the strategy exploits genuine market inefficiencies or merely reflects random noise given the extreme sparsity of the data. The next step is to execute a longer historical backtest with adjusted parameters to determine if the alpha persists across different market regimes.

ADDITIONAL METRICS

CAGR	7.98%
Sortino Ratio	0.44
Turnover	8.06x
Total Trades	4
Initial Capital	\$9997.00
Final Capital	\$10800.78