



Backtest #35827 · AAPL · EVO\_GG1RSISNIP\_v351

|        |        |          |              |
|--------|--------|----------|--------------|
| ROI    | Sharpe | Win Rate | Max Drawdown |
| +5.00% | 0.40   | 25.0%    | -12.60%      |

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO\_GG1RSISNIP\_v351 backtest on AAPL yielded a 5.00% ROI but suffered a 12.60% drawdown with only four trades, indicating severe undercapitalization and low statistical significance. A mere 25% win rate suggests the signal logic lacks robustness for this specific timeframe or market regime. While the positive return is encouraging, the sample size is too small to confirm edge or assess true risk-adjusted performance reliably. We must expand the test period or adjust parameters to generate sufficient trade data before deploying live capital.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 5.00%      |
| Sortino Ratio   | 0.32       |
| Turnover        | 7.98x      |
| Total Trades    | 4          |
| Initial Capital | \$9997.00  |
| Final Capital   | \$10503.05 |