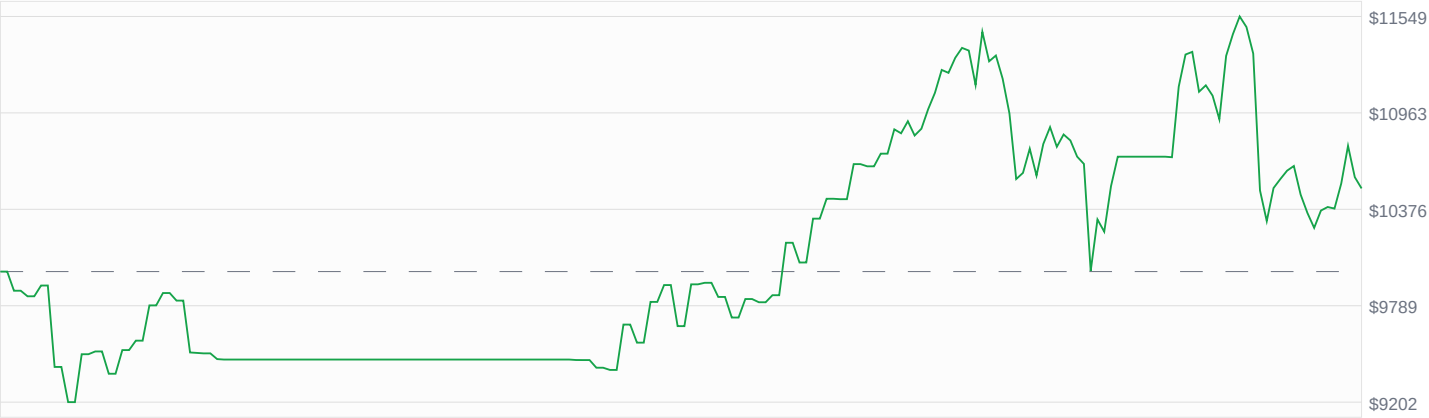




Backtest #36067 · AAPL · EVO_GG1RSISNIP_v275

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_v275 backtest on AAPL generated a 5% ROI with a 0.40 Sharpe ratio, but the 25% win rate and 12.60% drawdown signal severe instability. With only four trades executed, the sample size is statistically insufficient to validate the strategy or project confidence in future performance. The low win rate suggests the entry conditions frequently misidentified market direction relative to the capital at risk. We must expand the parameter search space and increase the historical lookback window to gather more data points 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