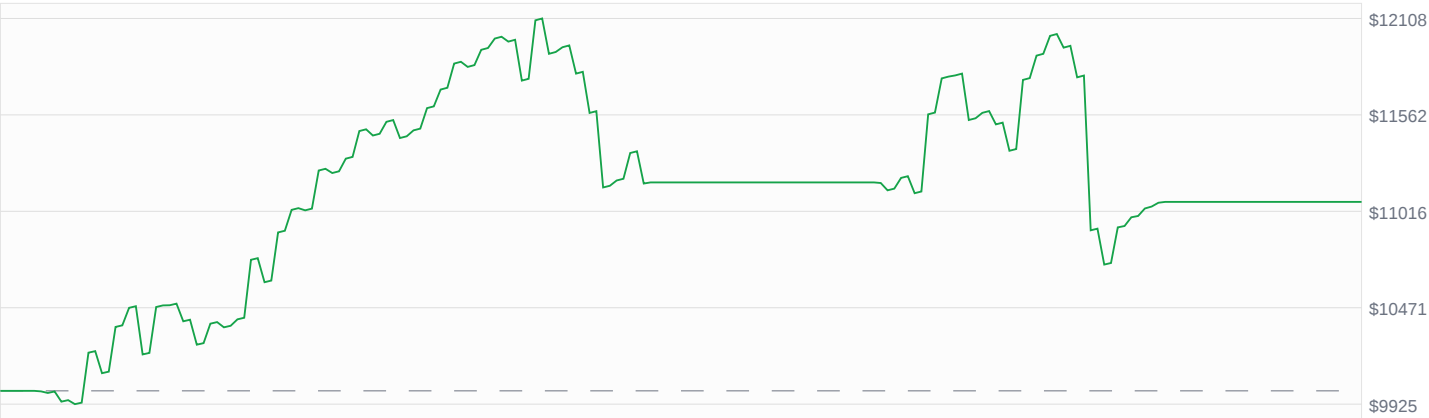




Backtest #39381 · AAPL · EVO_GG1RSISNIP_v1194

ROI	Sharpe	Win Rate	Max Drawdown
+10.70%	0.87	50.0%	-11.50%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v11944 strategy generated a modest 10.70% ROI on AAPL, but statistical insignificance limits confidence given only two trades executed. A Sharpe ratio of 0.87 suggests mediocre risk-adjusted returns, while the 11.50% drawdown highlights significant volatility relative to the small sample size. The 50% win rate indicates a lack of directional edge, suggesting the entry logic may be reacting to noise rather than structural trends. Next, increase the lookback period to capture more market cycles and validate whether the signal logic holds under different volatility regimes.

ADDITIONAL METRICS

CAGR	10.70%
Sortino Ratio	0.47
Turnover	4.34x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$11069.61