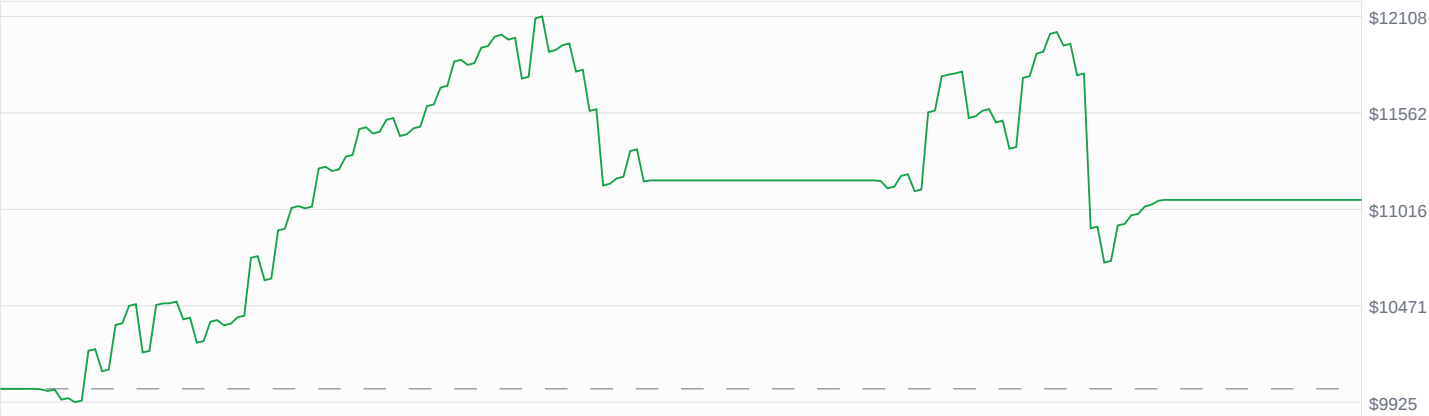




Backtest #48392 · AAPL · EVO_GG1RSISNIP_v1054

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_v1054 strategy generated a 10.7% return for AAPL but suffered a 11.5% drawdown with a razor-thin 50% win rate, indicating a high-risk, low-frequency approach. The Sharpe ratio of 0.87 suggests marginal risk-adjusted performance, while the reliance on only two trades makes the statistical confidence in these results critically low. Consequently, the observed profitability could easily be noise rather than a persistent alpha signal. We must increase the sample size by testing on a longer timeframe or more volatile assets before deploying capital. Further backtesting with adjusted stop-loss levels is the necessary next step to validate the strategy's robustness.

ADDITIONAL METRICS

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