



Backtest #52545 · 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\_v1194 backtest on AAPL shows a 10.7% gain, yet the 50% win rate and only 11.5% max drawdown reveal extreme fragility given merely two trades. A Sharpe of 0.87 confirms that returns are statistically insignificant and likely driven by luck rather than edge. Without sufficient trade history, the strategy lacks the sample size needed to validate its risk profile or consistency. The immediate next step is to deploy the bot in a live environment or expand the backtest period to gather adequate data for a reliable assessment.

ADDITIONAL METRICS

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