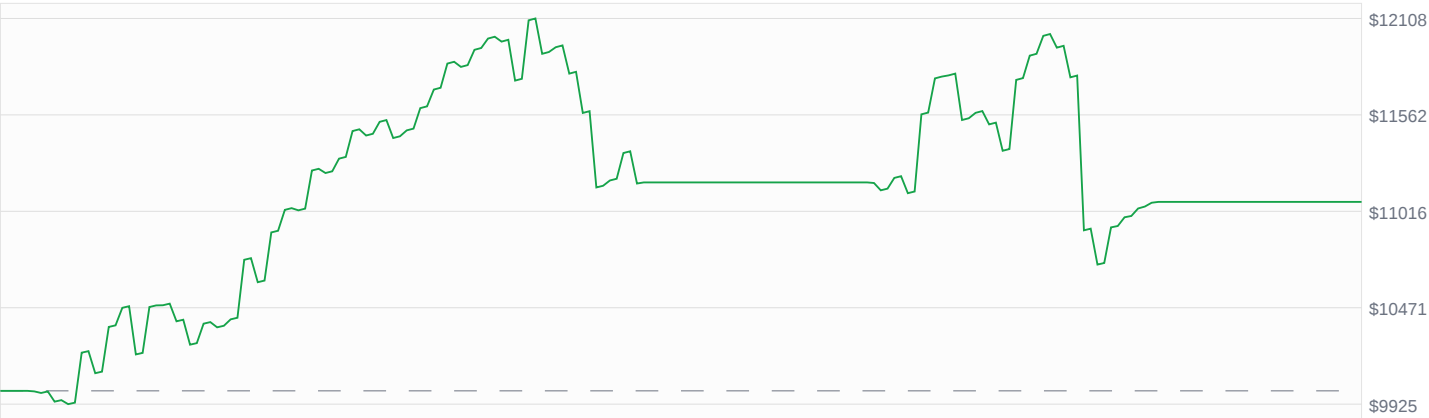




Backtest #51116 · AAPL · EVO_GG1RSISNIP_v1601

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_v1601 strategy on AAPL achieved a +10.70% ROI, but the 50% win rate and mere two executed trades render the Sharpe of 0.87 statistically insignificant. Such a shallow sample size creates extreme variance, meaning the 11.50% drawdown could easily represent a one-off anomaly rather than structural risk. While the final capital reached \$11,069.61, the lack of trade frequency fails to confirm robustness against market regime shifts. I recommend expanding the backtest window to include 2024 volatility or increasing the initial capital to generate sufficient trade data for a reliable confidence interval.

ADDITIONAL METRICS

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