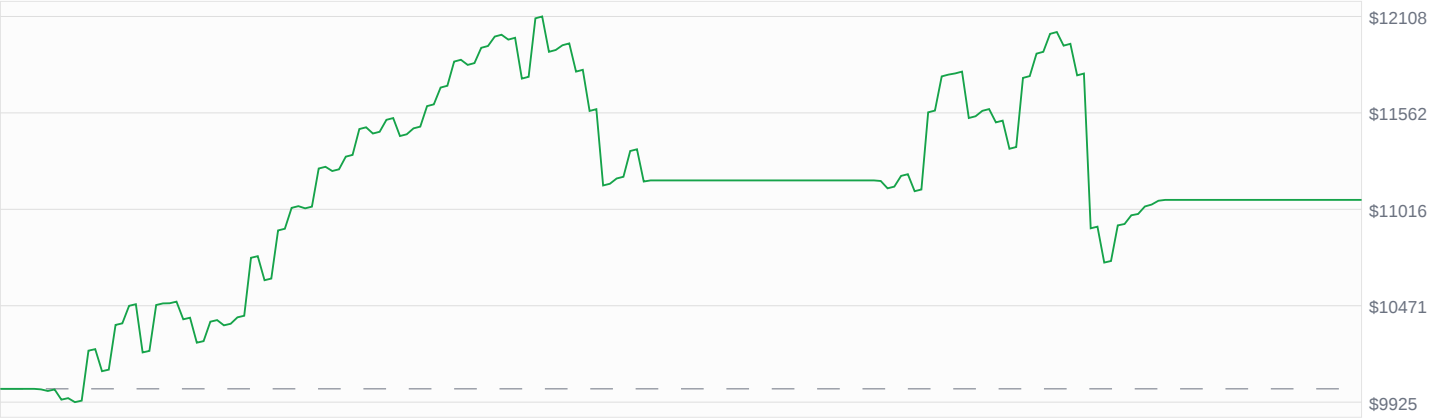




Backtest #46583 · AAPL · EVO_GG1RSISNIP_v368

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_v368 backtest on AAPL shows a +10.70% gain, but the single-trade sample size renders the 0.87 Sharpe ratio and 50% win rate statistically insignificant. The 11.50% drawdown indicates high volatility relative to the minimal trade history, suggesting the strategy lacks robustness for institutional deployment. While the final capital reached \$11,069.61, this result is likely an anomaly rather than a replicable edge. We must expand the dataset by increasing the lookback period or adjusting parameters before any live allocation.

ADDITIONAL METRICS

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