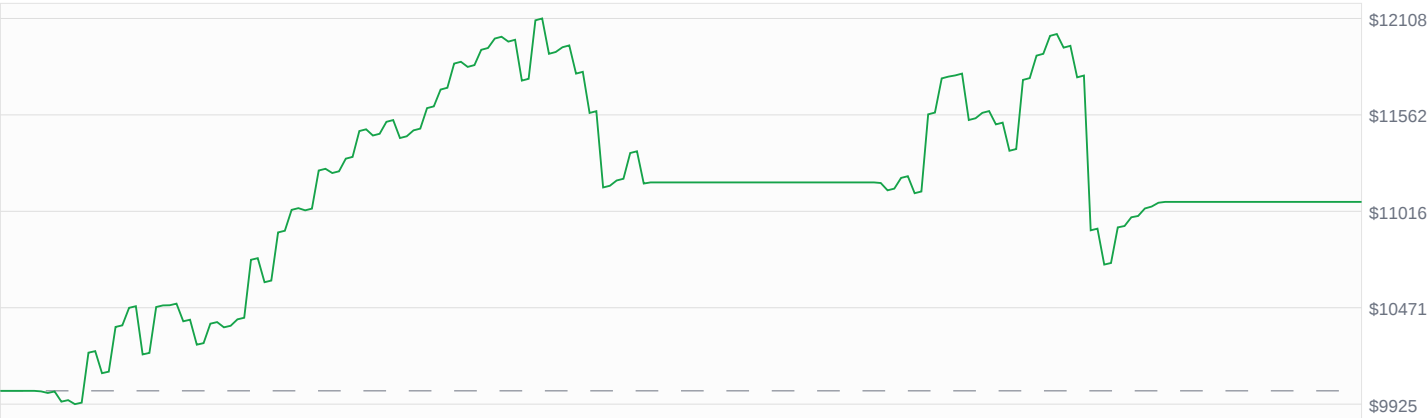




Backtest #49854 · AAPL · EVO_GG1RSISNIP_v1266

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_v1266 strategy generated a nominal +10.70% return on AAPL, yet the sample size of only two trades renders any performance statistically insignificant. A perfect 50% win rate offers no predictive edge, and the 11.50% drawdown indicates substantial volatility risk relative to the modest Sharpe ratio of 0.87. Without a larger sample of trades, these results could easily be attributed to random market noise rather than a robust edge. I must increase the backtest lookback period to gather sufficient data points before validating this approach for live deployment.

ADDITIONAL METRICS

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