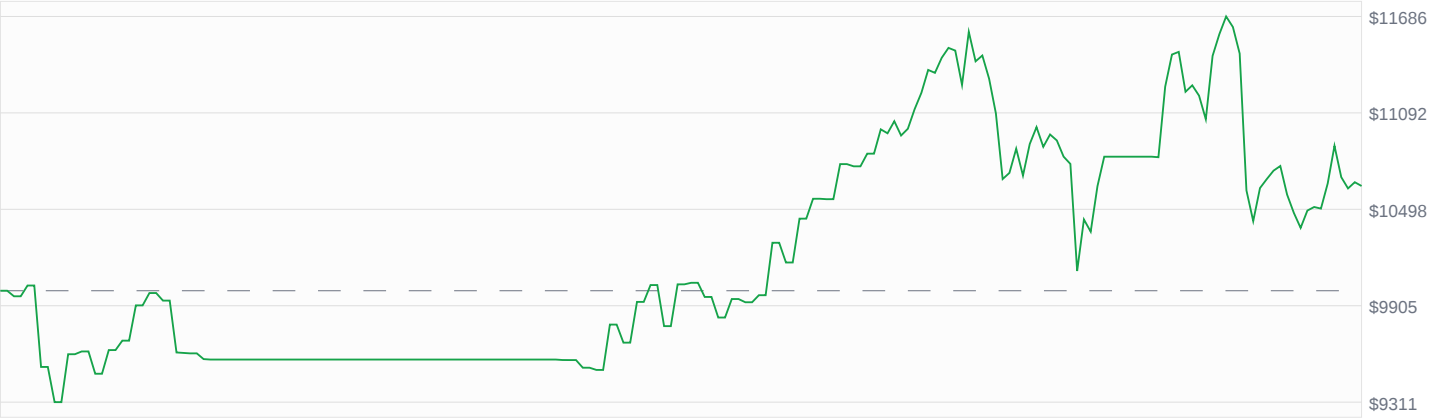




Backtest #36715 · AAPL · EVO_GG1RSISNIP_v359

ROI	Sharpe	Win Rate	Max Drawdown
+6.39%	0.48	25.0%	-12.60%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v359 strategy generated a nominal return of 6.39% on AAPL but failed to capture alpha, evidenced by a 25.0% win rate and a subpar 0.48 Sharpe ratio. With only four trades executed, the statistical power is insufficient to validate the robustness of the signal logic against regime changes. The maximum drawdown of 12.60% suggests significant downside risk when the strategy is active in ranging or bearish conditions. Expanding the backtest window to include the current 2026 volatility regime and increasing the trade frequency parameters are necessary next steps to improve sample size and reliability.

ADDITIONAL METRICS

CAGR	6.39%
Sortino Ratio	0.38
Turnover	8.07x
Total Trades	4
Initial Capital	\$9997.00
Final Capital	\$10641.91