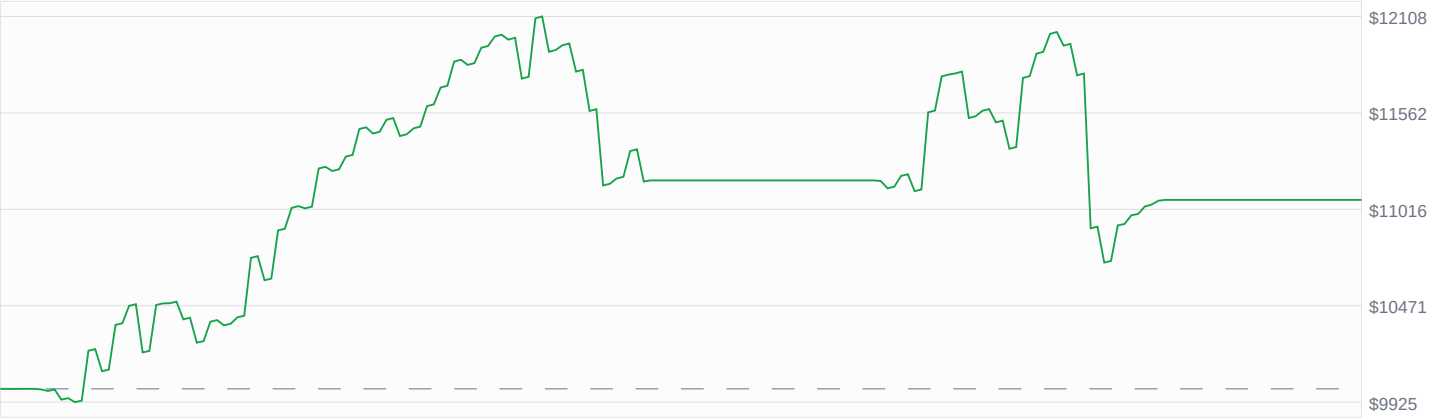




Backtest #47004 · AAPL · EVO_GG1RSISNIP_v1601

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 backtest on AAPL shows a 10.7% return, yet the 50% win rate and single-digit trade count reveal a statistically insignificant sample that masks extreme volatility risk. A Sharpe ratio of 0.87 suggests modest risk-adjusted performance, but an 11.5% drawdown with only two trades indicates the strategy lacks robustness under varying market conditions. Without additional data points, the observed profitability is likely noise rather than a reliable alpha signal for institutional deployment. The next step requires stress-testing this logic across multiple years of AAPL data to validate whether the strategy can survive extended drawdowns before considering live capital allocation.

ADDITIONAL METRICS

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