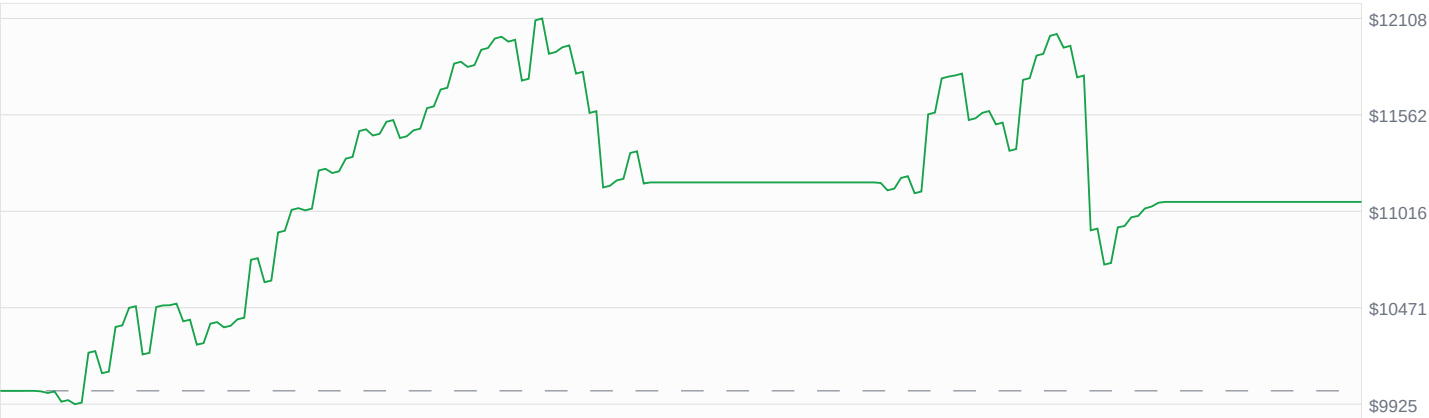




Backtest #48781 · AAPL · EVO_GG1RSISNIP_v1116

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_v1116 strategy on AAPL delivered a +10.70% ROI with a 50% win rate, but the 11.50% max drawdown and 0.87 Sharpe ratio indicate fragile risk-adjusted returns. With only two trades executed, the statistical significance is negligible, making the positive outcome a potential outlier rather than a robust signal. The strategy likely captured a short-term mean reversion or volatility spike without sufficient filtering against broader market regimes. I recommend expanding the sample size by backtesting on a wider timeframe or across correlated technology equities before considering 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