



Backtest #51712 · AAPL · EVO_GG1RSISNIP_v84

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_v84 backtest on AAPL shows a 10.7% gain, but the 50% win rate and low Sharpe of 0.87 reveal a lack of statistical significance given only two trades. An 11.5% drawdown indicates high volatility relative to the small sample, suggesting the edge is not yet robust for institutional deployment. The results likely reflect random noise rather than a persistent alpha, especially with such minimal transaction history. To validate the strategy, run a walk-forward analysis on additional data to confirm if the parameters hold outside the tested period.

ADDITIONAL METRICS

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