



Backtest #53700 · AAPL · EVO_GG1RSISNIP_v1536

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_v1536 strategy generated a positive return on AAPL, yet the statistical significance is negligible due to only two executed trades. A 50% win rate paired with a Sharpe ratio of 0.87 and an 11.50% drawdown suggests high volatility rather than robust alpha generation in this sample. The results are insufficient to validate the strategy's reliability without a larger dataset for proper risk assessment. Re-running the backtest on an extended historical window is the necessary next step to confirm if the observed performance is an anomaly or a consistent edge. This analysis remains educational and does not constitute investment advice.

ADDITIONAL METRICS

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