



Backtest #52330 · AAPL · EVO_GG1RSISNIP_v1054

ROI

+10.70%

Sharpe

0.87

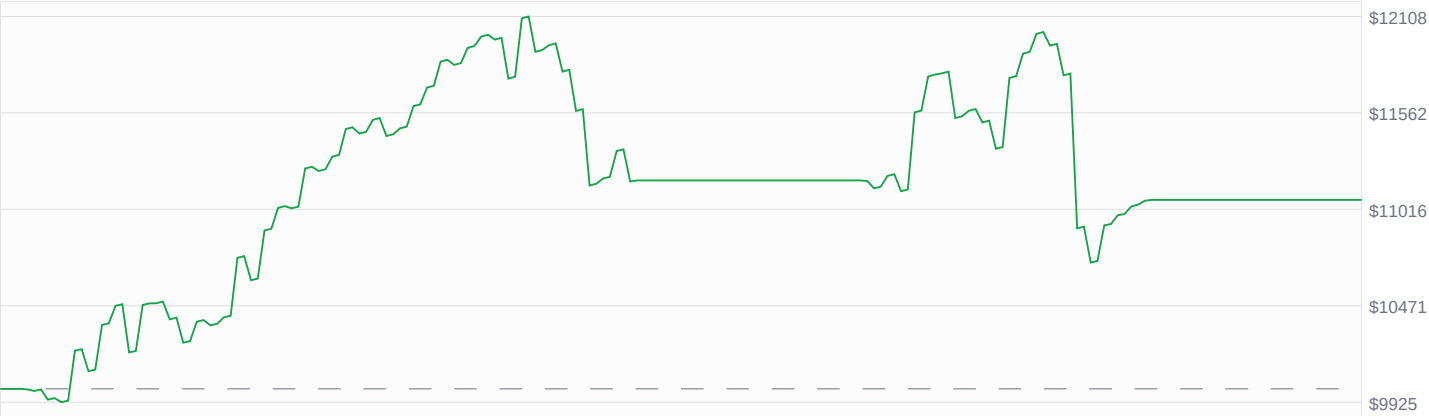
Win Rate

50.0%

Max Drawdown

-11.50%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1054 strategy on AAPL delivered a nominal +10.70% return, yet the 50% win rate and 2.0 trade count reveal an insufficient sample size for statistical validity. A Sharpe ratio of 0.87 suggests marginal risk-adjusted performance, while the 11.50% drawdown indicates significant volatility exposure during the testing period. Confidence in these results is statistically weak due to the low number of observations, which prevents reliable assessment of strategy robustness. You must run a longer backtest over multiple market cycles to validate whether this alpha persists beyond a single lucky entry.

ADDITIONAL METRICS

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