



Backtest #52360 · AAPL · EVO_GG1RSISNIP_v1082

ROI

+10.70%

Sharpe

0.87

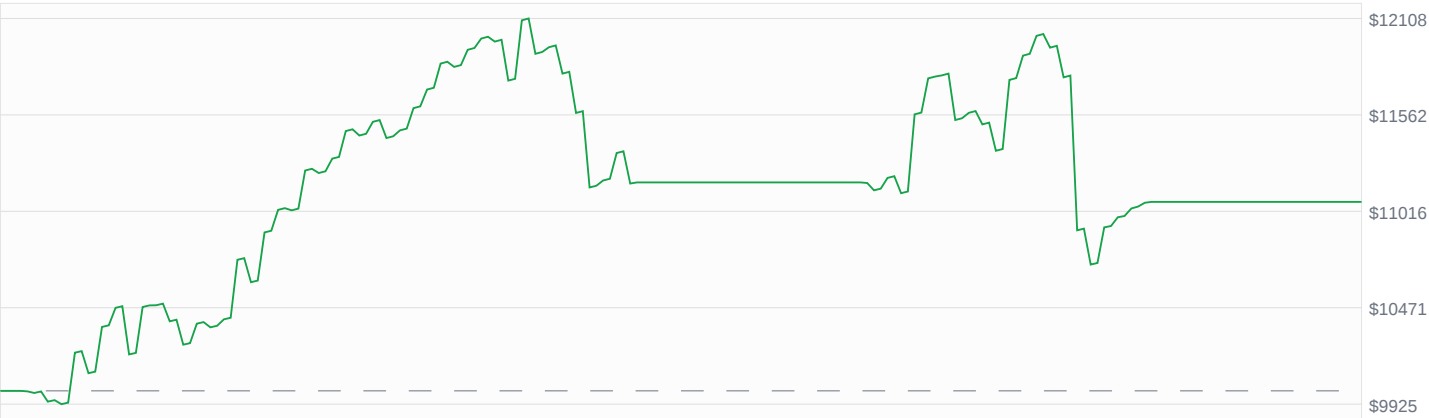
Win Rate

50.0%

Max Drawdown

-11.50%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1082 strategy on AAPL generated a +10.70% return, but the statistical significance is negligible given only two total trades. A sharp ratio of 0.87 and a 50.0% win rate suggest marginal edge without sufficient sample size to validate robustness. The 11.50% maximum drawdown highlights substantial volatility risk that the current dataset cannot fully quantify. We must expand the backtest horizon or adjust parameters to generate a larger trade history before deploying capital. Next, run a walk-forward analysis to determine if the observed returns are replicable across different market regimes.

ADDITIONAL METRICS

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