



Backtest #35623 · AAPL · EVO_GG1RSISNIP_v1587

ROI	Sharpe	Win Rate	Max Drawdown
+5.00%	0.40	25.0%	-12.60%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1587 backtest on AAPL shows a 5.0% ROI with a Sharpe of 0.40, but the 25% win rate and 12.6% drawdown reveal severe instability. Statistical significance is critically low given only four trades, rendering these metrics noisy rather than indicative of edge. The strategy likely suffers from poor risk-adjusted returns and excessive sensitivity to recent market noise. We must run a robustness analysis with varying lookback parameters or increase the data window to validate any true signal before deployment.

ADDITIONAL METRICS

CAGR	5.00%
Sortino Ratio	0.32
Turnover	7.98x
Total Trades	4
Initial Capital	\$9997.00
Final Capital	\$10503.05