



Backtest #36355 · AAPL · EVO_GG1RSISNIP_v359

ROI	Sharpe	Win Rate	Max Drawdown
+6.01%	0.46	25.0%	-12.60%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v359 backtest on AAPL shows a positive 6.01% return, yet the 25% win rate and low 0.46 Sharpe ratio suggest the gains come from rare outliers rather than consistent edge. With only four trades executed, the statistical confidence is negligible and the 12.60% drawdown indicates significant vulnerability to adverse price action. The strategy lacks robustness in this sample, failing to demonstrate the risk-adjusted performance required for institutional deployment. We must expand the evaluation horizon to hundreds of trades to validate if the alpha is genuine or a statistical anomaly before considering live execution.

ADDITIONAL METRICS

CAGR	6.01%
Sortino Ratio	0.36
Turnover	7.99x
Total Trades	4
Initial Capital	\$9997.00
Final Capital	\$10604.07