



Backtest #34657 · AAPL · EVO_GG1RSISNIP_v1102

ROI

+7.98%

Sharpe

0.57

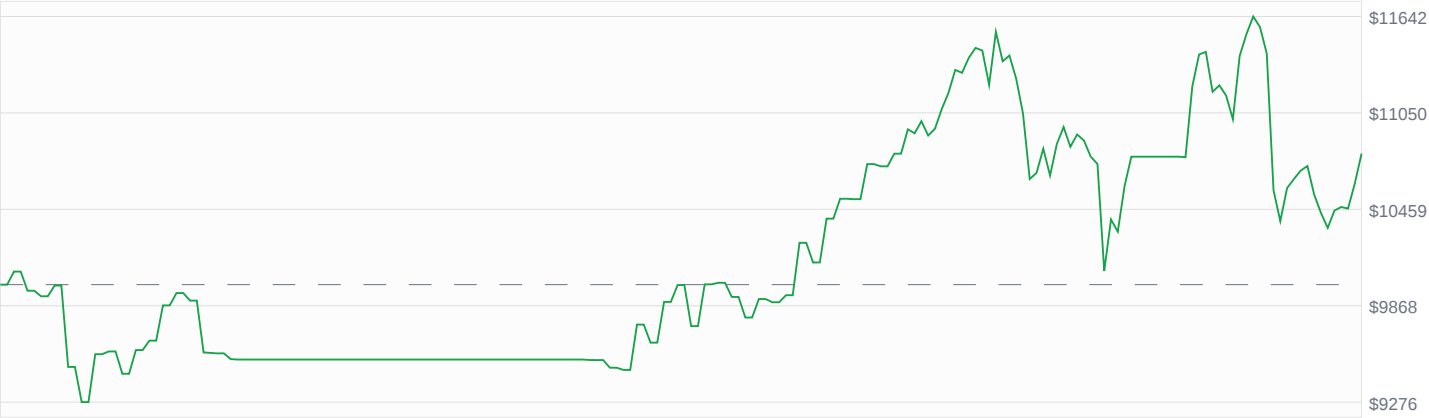
Win Rate

50.0%

Max Drawdown

-12.60%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1102 strategy on AAPL generated a 7.98% return with a 50% win rate, yet the low Sharpe ratio of 0.57 and 12.60% drawdown signal inefficient risk-adjusted performance. With only four trades executed, the statistical sample is insufficient to validate the robustness of the signal logic or confirm trend-following efficacy. The modest final capital growth relative to the drawdown suggests the strategy lacks the consistency required for institutional deployment. A critical next step is to expand the backtest period to hundreds of trades to filter out noise and verify if the win rate stabilizes under varied market conditions.

ADDITIONAL METRICS

CAGR	7.98%
Sortino Ratio	0.44
Turnover	8.06x
Total Trades	4
Initial Capital	\$9997.00
Final Capital	\$10800.78