



Backtest #50881 · AAPL · EVO_GG1RSISNIP_v48

ROI

+10.70%

Sharpe

0.87

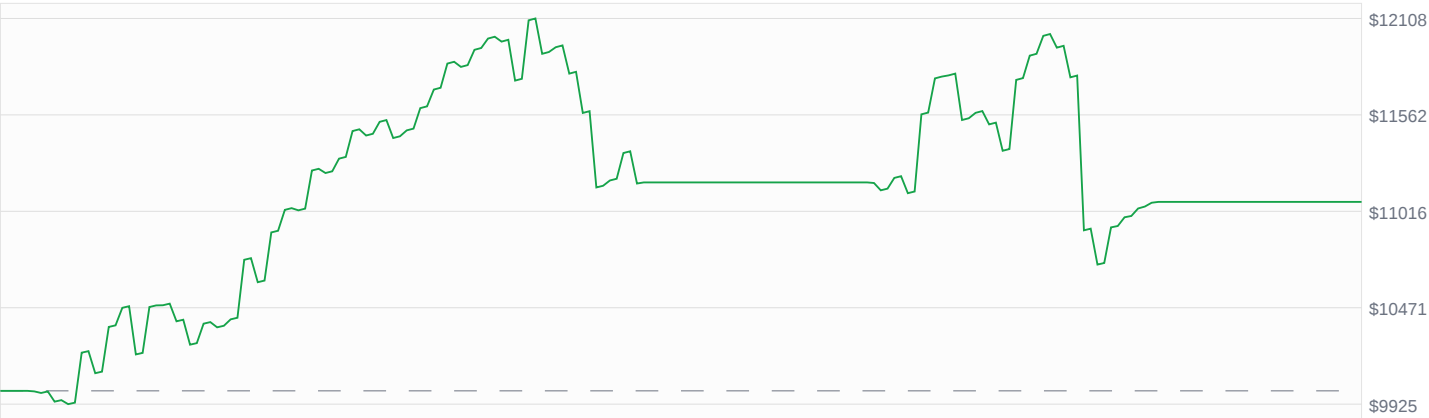
Win Rate

50.0%

Max Drawdown

-11.50%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v48 backtest on AAPL showed a +10.70% ROI but is statistically unreliable due to only two trades. A 50% win rate with a 11.50% drawdown suggests the strategy is highly sensitive to execution noise rather than capturing true alpha. The Sharpe ratio of 0.87 indicates mediocre risk-adjusted returns, likely because insufficient capital was at risk to smooth out variance. We must expand the sample size by running a walk-forward analysis or adjusting entry filters to validate consistency.

ADDITIONAL METRICS

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