



Backtest #51966 · AAPL · EVO_GG1RSISNIP_v1489

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_v1489 backtest on AAPL shows a +10.70% return driven by only two trades, rendering the 0.87 Sharpe ratio statistically insignificant. A 50% win rate paired with an 11.50% maximum drawdown suggests high volatility and a lack of robust edge given the minimal sample size. Such sparse data prevents meaningful risk-adjusted performance conclusions and does not validate the strategy for live deployment. We must run a longer simulation with expanded parameters or avoid execution until the sample size supports statistical confidence.

ADDITIONAL METRICS

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