



Backtest #47502 · AAPL · EVO_GG1RSISNIP_v1478

ROI

+10.70%

Sharpe

0.87

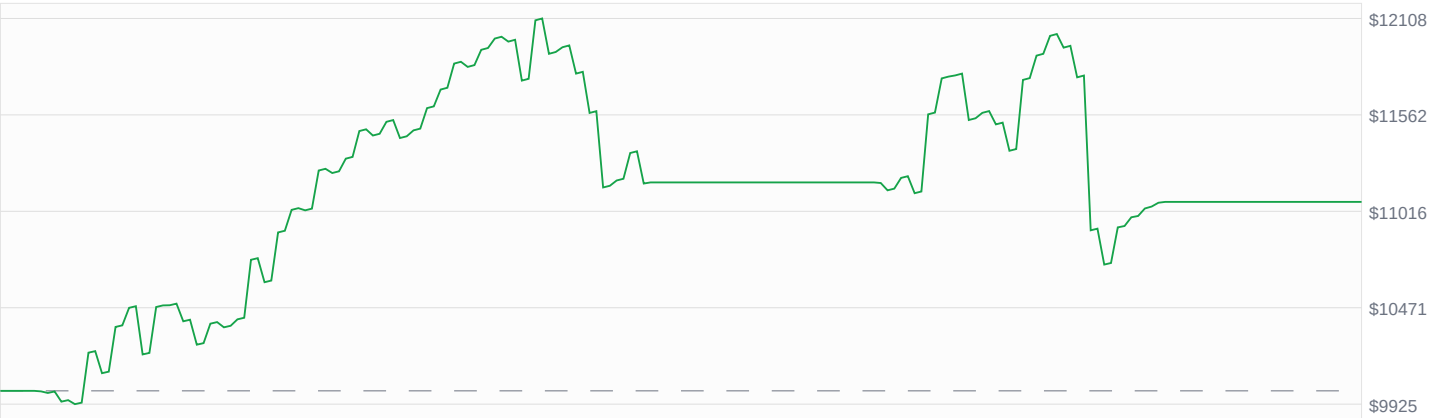
Win Rate

50.0%

Max Drawdown

-11.50%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1478 backtest on AAPL shows a 10.7% gain but relies on only two trades, rendering the Sharpe ratio of 0.87 statistically insignificant. A 50% win rate paired with an 11.5% drawdown indicates high volatility that cannot be meaningfully assessed with such a small sample. Confidence in these results is negligible until the strategy generates a larger dataset to smooth out outliers. I recommend re-running this simulation with adjusted parameters to increase trade frequency and validate the risk profile. This approach will provide the robustness needed for institutional allocation decisions.

ADDITIONAL METRICS

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