



Backtest #56521 · AAPL · EVO_GG1RSISNIP_v345

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_v345 strategy on AAPL delivered a +10.70% ROI, yet the statistical significance is negligible due to only two executed trades. A 50% win rate and 0.87 Sharpe ratio suggest underperformance relative to risk, while the 11.50% max drawdown indicates high volatility exposure. Without additional trade data, these metrics are likely noise rather than a reliable edge. Increasing trade frequency or widening parameter ranges is necessary to validate if the approach possesses genuine predictive power.

ADDITIONAL METRICS

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