



Backtest #56871 · AAPL · EVO_GG1RSISNIP_v372

ROI	Sharpe	Win Rate	Max Drawdown
+10.63%	0.86	33.3%	-11.50%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v372 strategy generated a +10.63% return on AAPL, yet the low 33.3% win rate and single-digit trade count severely limit statistical confidence. A max drawdown of 11.50% suggests high volatility exposure despite the positive Sharpe ratio of 0.86. The performance is likely driven by outlier trades rather than a robust edge, given the sample size of only three executions. We must validate the signal logic across a broader dataset before considering live deployment.

ADDITIONAL METRICS

CAGR	10.63%
Sortino Ratio	0.48
Turnover	6.56x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$11066.29