



Backtest #57179 · AAPL · EVO_GG1RSISNIP_v368

ROI

+8.90%

Sharpe

0.73

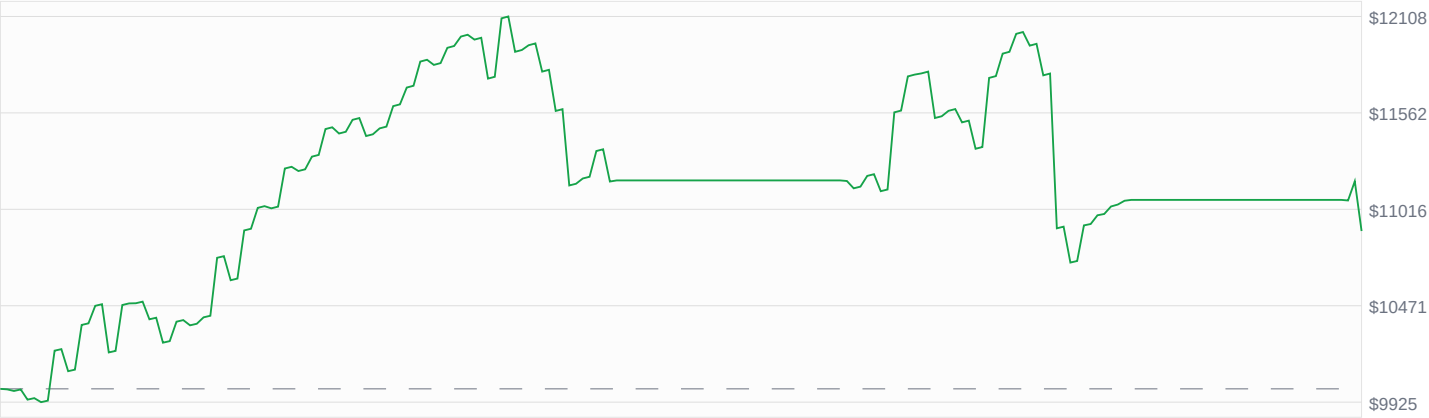
Win Rate

33.3%

Max Drawdown

-11.50%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v368 backtest on AAPL shows a +8.90% ROI but reveals critical structural flaws with only three executed trades. A 33.3% win rate paired with a sharp 11.50% drawdown indicates severe drawdown risk that standard metrics like a 0.73 Sharpe ratio fail to adequately capture. Such a sparse sample size provides insufficient statistical confidence to validate the strategy's robustness or predict future performance reliably. We must expand the parameter space or switch to a higher-frequency interval to gather more data points before deployment. Proceeding with this configuration would expose capital to unquantified volatility without genuine evidence of edge.

ADDITIONAL METRICS

CAGR	8.90%
Sortino Ratio	0.41
Turnover	6.54x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$10893.33