



Backtest #35971 · AAPL · EVO_GG1RSISNIP_v359

ROI	Sharpe	Win Rate	Max Drawdown
+5.00%	0.40	25.0%	-12.60%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v359 backtest on AAPL generated positive returns of 5.00% but suffered a 12.60% drawdown with a meager 25.0% win rate. The sample size of only four trades provides insufficient statistical confidence to validate the strategy's robustness. Such low trade counts fail to prove consistency or account for regime changes in market volatility. We must expand the backtest window or adjust entry filters to generate a statistically significant sample size before deployment.

ADDITIONAL METRICS

CAGR	5.00%
Sortino Ratio	0.32
Turnover	7.98x
Total Trades	4
Initial Capital	\$9997.00
Final Capital	\$10503.05