



Backtest #40060 · AAPL · EVO_GG1RSISNIP_v1463

ROI	Sharpe	Win Rate	Max Drawdown
+10.70%	0.87	50.0%	-11.50%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1463 backtest on AAPL shows a +10.70% return but lacks statistical significance due to only two trades. A 50% win rate and 11.50% drawdown indicate a fragile strategy with a Sharpe ratio of 0.87 that fails to account for volatility. We cannot trust the positive outcome as a reliable pattern given the extremely low sample size. The next step is to extend the lookback period and increase trade frequency to validate if the signal logic holds under broader market conditions.

ADDITIONAL METRICS

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