



Backtest #46853 · AAPL · EVO_GG1RSISNIP_v242

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_v242 backtest on AAPL shows a 10.7% ROI, but the 0.87 Sharpe and 50% win rate indicate weak signal efficiency. With only two trades, the sample size is statistically insignificant, making the 11.5% drawdown unrepresentative of true risk. The strategy failed to capture volatility, likely due to overfitting on a narrow parameter set. We must expand the sample with a longer backtest period and different market conditions before deployment.

ADDITIONAL METRICS

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