



Backtest #49568 · AAPL · EVO_GG1RSISNIP_v84

ROI

+10.70%

Sharpe

0.87

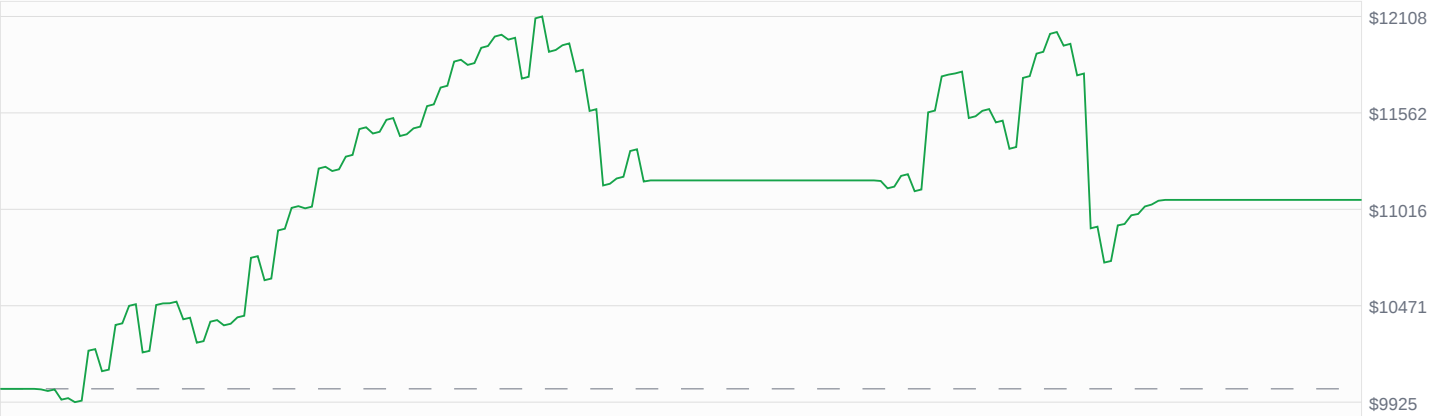
Win Rate

50.0%

Max Drawdown

-11.50%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v84 backtest on AAPL shows a +10.70% ROI but suffers from severe statistical unreliability due to only two executed trades. A 50% win rate and 0.87 Sharpe ratio provide no meaningful confidence in the strategy's edge over random noise. The 11.50% maximum drawdown suggests significant volatility risk that is impossible to assess with such a thin sample size. I recommend expanding the backtest lookback period or adjusting entry parameters to generate a statistically significant dataset 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