



Backtest #51069 · AAPL · EVO_GG1RSISNIP_v446

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_v446 backtest on AAPL shows a +10.70% ROI with a 50% win rate and a Sharpe ratio of 0.87, indicating marginal risk-adjusted returns. However, the strategy executed only two trades, rendering the statistical sample size insufficient to confirm its robustness or generalizability. An 11.50% maximum drawdown suggests significant downside volatility that could erode capital during adverse market conditions. Consequently, the results lack confidence, and the primary next step is to optimize entry filters or extend the backtest horizon to gather statistically significant data. This analysis remains educational and does not constitute investment advice.

ADDITIONAL METRICS

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