



Backtest #47781 · AAPL · EVO_GG1RSISNIP_v1489

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 backtest for AAPL under EVO_GG1RSISNIP_v1489 shows a positive return, but the sample size of just two trades renders the 50% win rate and 0.87 Sharpe ratio statistically insignificant. A maximum drawdown of 11.5% highlights substantial volatility that the current strategy fails to mitigate effectively during adverse moves. Without more data points, we cannot confirm whether the observed alpha is sustainable or merely a result of random noise. The immediate next step is to expand the lookback period and test across multiple market regimes to validate the signal logic.

ADDITIONAL METRICS

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