



Backtest #48213 · AAPL · EVO_GG1RSISNIP_v998

ROI

+10.70%

Sharpe

0.87

Win Rate

50.0%

Max Drawdown

-11.50%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The EVO_GG1RSISNIP_v998 backtest on AAPL shows a +10.70% gain, but the 50% win rate and 11.50% drawdown mask a severe sample size bias from only two trades. A Sharpe of 0.87 suggests mediocre risk-adjusted returns for institutional standards, as the strategy likely captured one lucky move rather than a robust trend. Statistical significance is practically zero here, making the performance unrepresentative of future live market conditions. We must expand the lookback period or adjust entry filters to generate a statistically valid sample before deploying live capital.

ADDITIONAL METRICS

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