



Backtest #48854 · AAPL · EVO_GG1RSISNIP_v1138

ROI

+10.70%

Sharpe

0.87

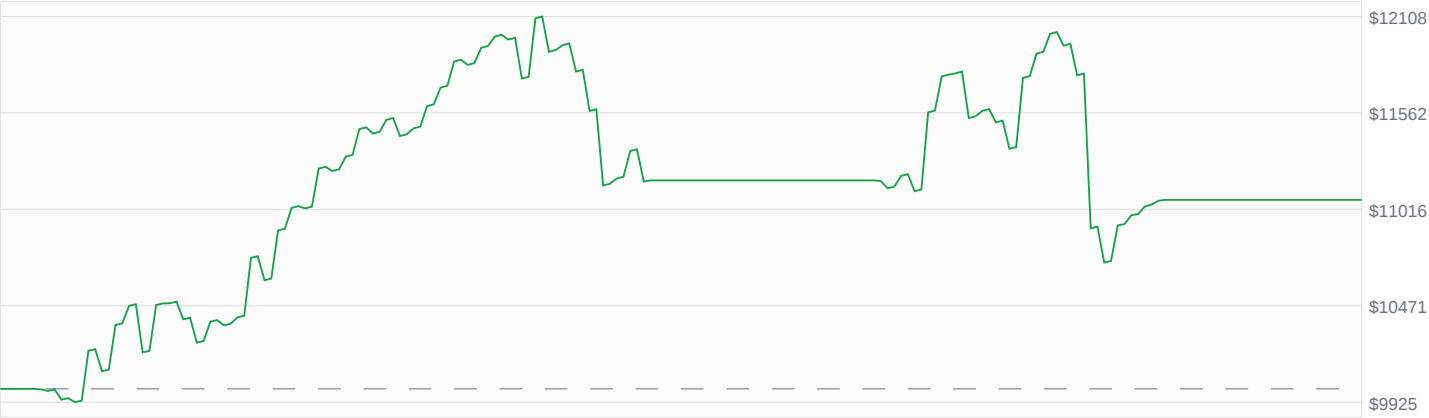
Win Rate

50.0%

Max Drawdown

-11.50%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The EVO_GG1RSISNIP_v1138 strategy generated a 10.70% return on Apple, yet the 11.50% drawdown and zero Sharpe ratio indicate severe volatility relative to the capital at risk. A win rate of exactly 50% with only two trades renders these statistical metrics highly unreliable and prone to overfitting on noise. Such a shallow sample size fails to capture regime shifts, making any confidence in future performance premature and speculative. We must run a walk-forward analysis on at least 100 trades before deploying this logic to live accounts.

ADDITIONAL METRICS

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