



Backtest #51502 · AAPL · EVO_GG1RSISNIP_v138

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_v138 backtest on AAPL shows a +10.70% return, yet the 0.87 Sharpe ratio and 50.0% win rate indicate statistically insignificant performance due to the mere 2 trades executed. An 11.50% drawdown on such a small sample size is volatile and does not confirm the strategy's edge over random market noise. The limited trade count fails to validate risk parameters under varying market regimes, making current results unrepresentative of long-term viability. The next step is to stress test this logic against a 5-year dataset with stricter drawdown limits before live deployment.

ADDITIONAL METRICS

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