



Backtest #52005 · AAPL · EVO_GG1RSISNIP_v928

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_v928 strategy on AAPL shows a +10.70% ROI but suffers from severe statistical insignificance, given only two trades generated the result. A Sharpe ratio of 0.87 and a 50% win rate are uninformative metrics without a robust sample size, while an 11.50% drawdown suggests high volatility exposure. The current performance cannot be generalized to live markets until the strategy undergoes extensive parameter optimization to increase trade frequency. We must prioritize expanding the backtest horizon and testing across different market regimes to validate edge before deployment.

ADDITIONAL METRICS

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