



Backtest #52942 · AAPL · EVO_GG1RSISNIP_v1396

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_v1396 backtest on AAPL shows a 10.70% ROI but lacks statistical significance due to only two executed trades. A 50% win rate and 0.87 Sharpe ratio offer no confidence in strategy robustness, while the 11.50% drawdown indicates substantial downside risk per trade. This sample is too small to validate the strategy across different market regimes or timeframes. A concrete next step is to run a walk-forward analysis to assess parameter stability and avoid overfitting to this limited dataset.

ADDITIONAL METRICS

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