



Backtest #57159 · AAPL · EVO\_GG1RSISNIP\_v372

ROI

+8.90%

Sharpe

0.73

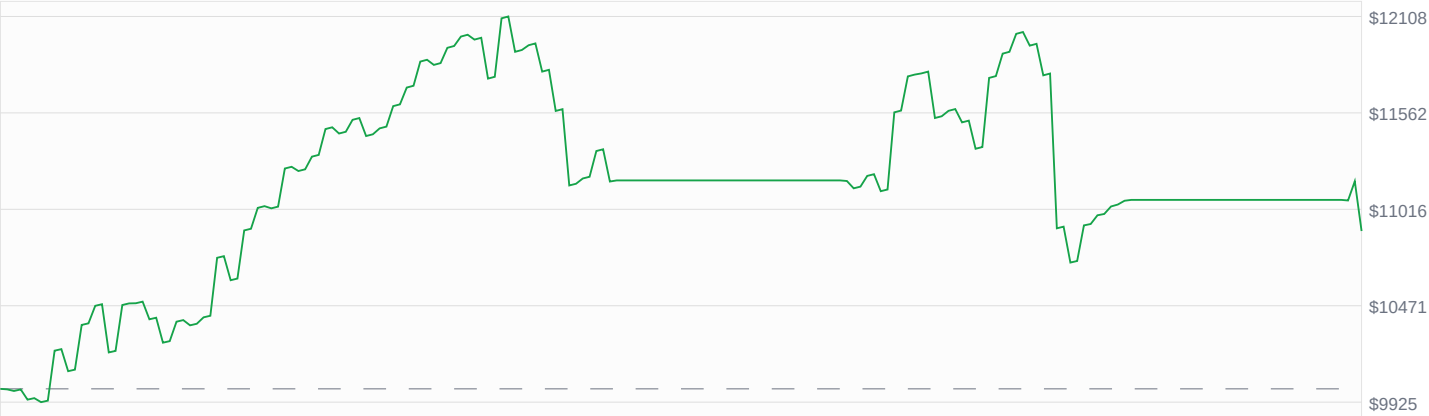
Win Rate

33.3%

Max Drawdown

-11.50%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The EVO\_GG1RSISNIP\_v372 backtest on AAPL shows a modest +8.9% gain but suffers from a critically low sample size of just three trades. A win rate of 33.3% combined with a 11.5% maximum drawdown indicates that the strategy is currently prone to significant losses relative to its gains. The Sharpe ratio of 0.73 suggests poor risk-adjusted returns, which is statistically unreliable given the insufficient trade count for robust confidence. We must expand the parameter search space or adjust entry filters to generate enough signals for a meaningful statistical evaluation.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 8.90%      |
| Sortino Ratio   | 0.41       |
| Turnover        | 6.54x      |
| Total Trades    | 3          |
| Initial Capital | \$10000.00 |
| Final Capital   | \$10893.33 |