



Backtest #34462 · AAPL · EVO_GG1RSISNIP_v1019

ROI

+7.98%

Sharpe

0.57

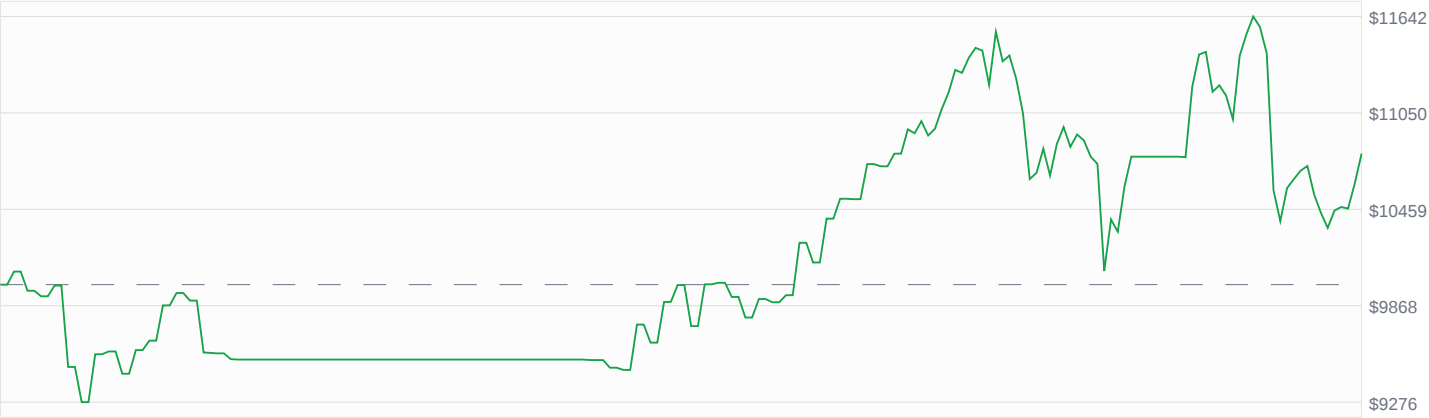
Win Rate

50.0%

Max Drawdown

-12.60%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTEHera local LLM

The EVO_GG1RSISNIP_v1019 backtest on AAPL shows a 7.98% ROI with a mediocre Sharpe of 0.57 and a 12.6% max drawdown, indicating high volatility per trade. With only four trades executed, the statistical confidence is negligible and insufficient to validate the strategy's robustness or edge. The 50% win rate suggests random noise rather than a predictive signal, as there is no meaningful alpha generated despite the positive return. A critical next step is to increase the sample size via a longer lookback period or different interval to filter out overfitting artifacts before deployment. This analysis remains educational and does not constitute investment advice.

ADDITIONAL METRICS

CAGR	7.98%
Sortino Ratio	0.44
Turnover	8.06x
Total Trades	4
Initial Capital	\$9997.00
Final Capital	\$10800.78