



Backtest #48028 · AAPL · EVO_GG1RSISNIP_v956

ROI

+10.70%

Sharpe

0.87

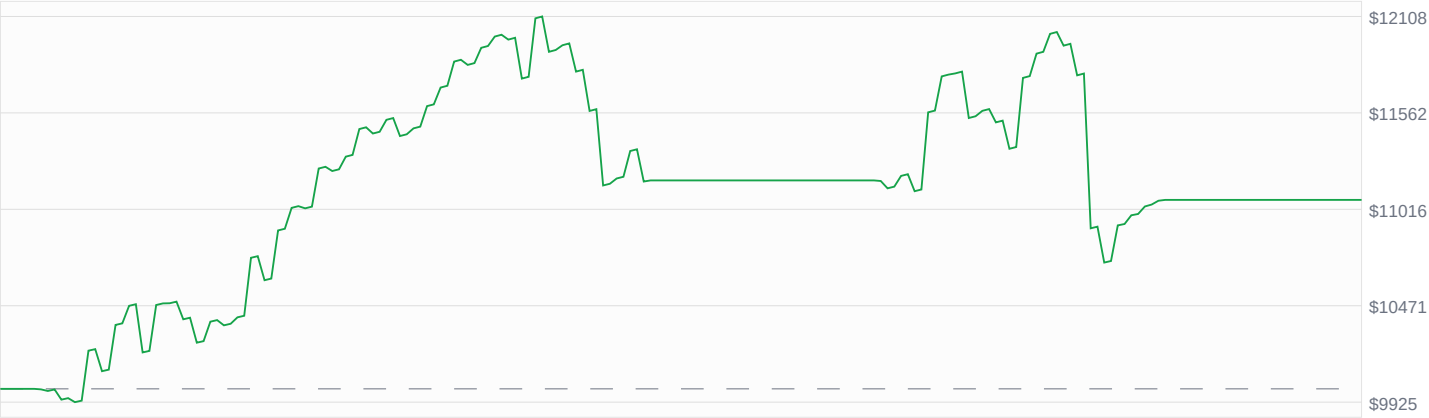
Win Rate

50.0%

Max Drawdown

-11.50%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The EVO_GG1RSISNIP_v956 backtest on AAPL shows a +10.70% return, yet the statistical significance is negligible with only two trades executed. A 50% win rate and 0.87 Sharpe ratio are unconvincing without larger sample sizes, while the 11.50% drawdown indicates high exposure to single-event risk. The strategy lacks robustness because a pair of trades cannot validate edge or filter false positives reliably. We must expand the backtest window and optimize parameters to generate a statistically valid equity curve 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