



Backtest #56059 · AAPL · EVO_GG1RSISNIP_v208

ROI

+10.70%

Sharpe

0.87

Win Rate

50.0%

Max Drawdown

-11.50%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v208 backtest on AAPL shows a +10.70% return with a 0.87 Sharpe ratio, but the strategy's statistical validity is critically weak due to only two trades executed. A 50% win rate derived from such a sparse sample size lacks any meaningful confidence interval, making the 11.50% maximum drawdown highly volatile and unrepresentative of live risk. While the profit factor appears positive, the data is insufficient to confirm robustness or edge over a random walk in current market conditions. The immediate next step is to expand the backtest to a longer historical window and optimize entry parameters to generate at least 50 trades for reliable validation.

ADDITIONAL METRICS

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