



Backtest #56468 · AAPL · EVO_GG1RSISNIP_v138

ROI

+10.70%

Sharpe

0.87

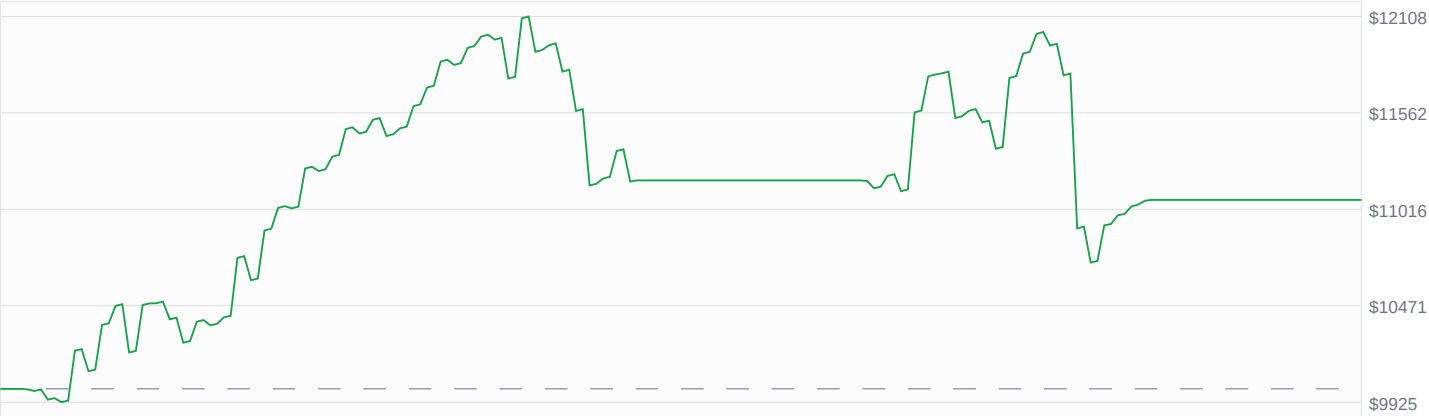
Win Rate

50.0%

Max Drawdown

-11.50%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The EVO_GG1RSISNIP_v138 strategy on AAPL shows a nominal gain of 10.70%, but a 50% win rate and meager trade count of two render the statistical signal statistically insignificant. A Sharpe ratio of 0.87 suggests marginal risk-adjusted returns relative to the volatility captured, while an 11.50% drawdown indicates high sensitivity to short-term price swings in this limited sample. The strategy appears undercapitalized for the tested interval, lacking enough data points to confirm robustness or identify systematic biases. To validate performance, we must expand the backtest window or test the logic across multiple equities to ensure the returns are not driven by a single outlier event.

ADDITIONAL METRICS

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