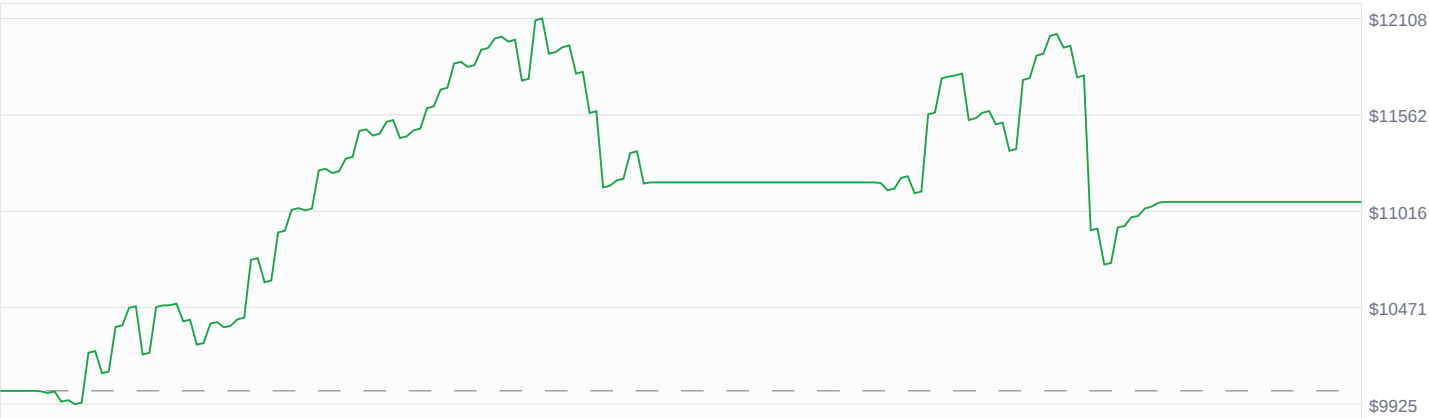




Backtest #49070 · AAPL · EVO_GG1RSISNIP_v1171

ROI	Sharpe	Win Rate	Max Drawdown
+10.70%	0.87	50.0%	-11.50%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The EVO_GG1RSISNIP_v1171 backtest on AAPL showed a +10.70% ROI but delivered only two trades, which severely limits statistical confidence. A Sharpe ratio of 0.87 is underwhelming given the 11.50% peak drawdown, indicating poor risk-adjusted returns despite the nominal gain. The 50% win rate suggests the strategy lacks a decisive edge in the current sample, making the result highly sensitive to a single trade. The primary flaw is insufficient trade frequency to validate the signal logic or filter noise effectively. Next steps require retraining the model with a longer lookback period and stricter entry filters to generate a minimum of 30 trades for robust validation.

ADDITIONAL METRICS

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