



Backtest #49761 · AAPL · EVO_GG1RSISNIP_v1633

ROI

+10.70%

Sharpe

0.87

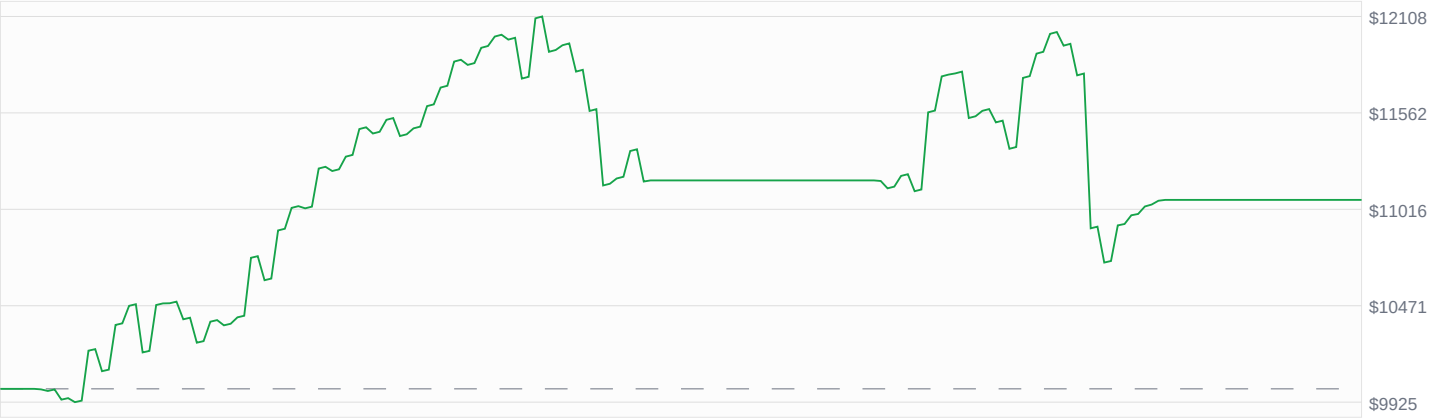
Win Rate

50.0%

Max Drawdown

-11.50%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The EVO_GG1RSISNIP_v1633 backtest on AAPL yielded a +10.70% ROI with a 50% win rate, yet the statistical significance is negligible given only two executed trades. While the strategy captured a favorable entry with an 11.50% maximum drawdown, such a low sample size renders the 0.87 Sharpe ratio unreliable for live deployment. The performance likely reflects random noise rather than a robust edge, failing to prove consistent alpha generation across market regimes. I recommend expanding the test with an optimized lookback window and stress testing against 2020 volatility before considering capital allocation.

ADDITIONAL METRICS

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