



Backtest #52420 · AAPL · EVO\_GG1RSISNIP\_v1116

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\_v1116 backtest on AAPL shows a modest +10.70% return with a Sharpe ratio of 0.87, yet the statistical significance is critically low due to only two executed trades. A 50% win rate offers no edge confirmation, and an 11.50% maximum drawdown suggests excessive volatility relative to the small sample size. The strategy likely requires parameter optimization or additional filtering to increase trade frequency and stabilize returns before live deployment. Next, retest the strategy on a wider historical window with stricter entry criteria to validate robustness beyond this limited dataset.

ADDITIONAL METRICS

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