



Backtest #56314 · AAPL · EVO_GG1RSISNIP_v258

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_v258 backtest on AAPL shows a +10.70% ROI but lacks statistical significance due to only two trades. A 50% win rate combined with a 0.87 Sharpe ratio suggests the strategy is currently undercapitalized for this timeframe. The 11.50% maximum drawdown highlights the risk of concentrated exposure without sufficient diversification. To validate the approach, we must run the strategy on a longer historical dataset to establish meaningful confidence intervals. Further parameter optimization is required before considering live deployment.

ADDITIONAL METRICS

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