



Backtest #47173 · AAPL · EVO_EVOGG1RSIS_v162

ROI

+10.70%

Sharpe

0.87

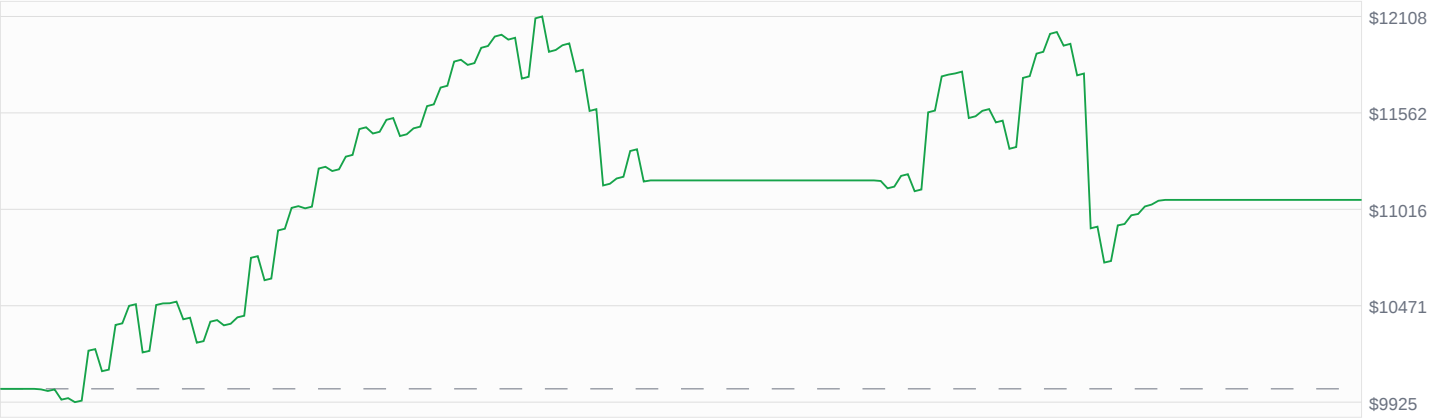
Win Rate

50.0%

Max Drawdown

-11.50%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

This backtest on AAPL shows a 10.70% gain with a 0.87 Sharpe ratio, but the sample size of only two trades renders these metrics statistically insignificant. The 50% win rate and 11.50% drawdown suggest the strategy lacks robustness for live deployment without further validation. A 50/50 split indicates the system is essentially guessing rather than capturing a reliable edge. To proceed, you must run a larger sample backtest over multiple years to confirm if the positive ROI is a statistical anomaly.

ADDITIONAL METRICS

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