



Backtest #56234 · 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

The EVO_EVOGG1RSIS_v162 backtest on AAPL generated a +10.70% return with a Sharpe of 0.87, yet the strategy executed only two trades. A perfect 50% win rate on such a sparse sample size lacks statistical significance, making the 11.50% drawdown highly volatile and unreliable. The sample size is insufficient to confirm whether the signal logic captures genuine alpha or merely noise. We must expand the dataset by backtesting over a longer historical window to validate the strategy's robustness before deployment.

ADDITIONAL METRICS

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