



Backtest #40896 · AAPL · EVO_GG1RSISNIP_v1646

ROI

+10.70%

Sharpe

0.87

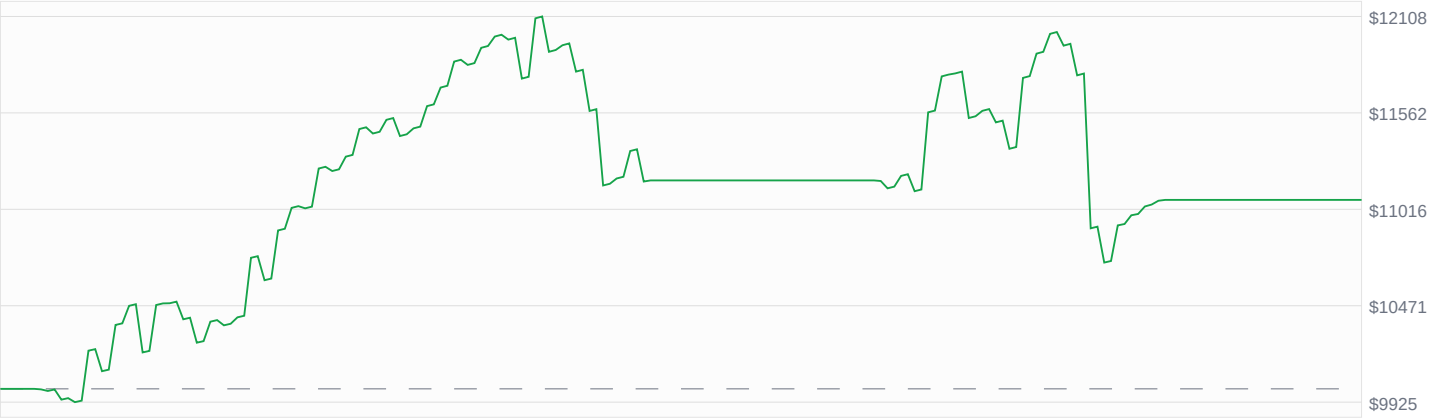
Win Rate

50.0%

Max Drawdown

-11.50%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The +10.70% ROI and 0.87 Sharpe ratio suggest modest alpha, but the 50% win rate and 11.50% max drawdown indicate high variance in a sample of only two trades. Statistical confidence is negligible here because two data points cannot validate the strategy's edge or risk-adjusted performance against market noise. The strategy likely captured a single favorable move rather than demonstrating consistent predictive power, leaving the backtest statistically insignificant. A concrete next step is to extend the simulation period to include at least 100 trades to establish a reliable baseline for Sharpe ratio and drawdown metrics.

ADDITIONAL METRICS

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