



Backtest #51043 · AAPL · EVO_EVOEVOEVOG_v514

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_EVOEVOEVOG_v514 backtest on AAPL generated a +10.70% return with a 0.87 Sharpe ratio, yet the 50% win rate and 11.50% drawdown indicate high volatility. Statistical confidence is critically low because the sample size of only two trades fails to validate strategy robustness or capture typical market regimes. A single losing position could have significantly impacted the equity curve, making the final capital figure unreliable for live deployment. We must expand the backtest window or adjust parameters to generate sufficient trade history before considering live allocation.

ADDITIONAL METRICS

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