



Backtest #29528 · AAPL · EVO_GG1RSISNIP_v1602

ROI	Sharpe	Win Rate	Max Drawdown
+4.04%	0.35	25.0%	-12.60%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy captured a modest gain of 4.04% but suffered a severe 12.6% drawdown with a poor Sharpe of 0.35. A 25% win rate across only four trades renders the results statistically insignificant and highly unreliable. The low sample size masks potential tail risks and prevents robust conclusion drawing. Immediate next steps involve expanding the backtest period to increase trade volume for meaningful confidence. Without more data, the strategy cannot be validated for live deployment.

ADDITIONAL METRICS

CAGR	4.04%
Sortino Ratio	0.27
Turnover	8.02x
Total Trades	4
Initial Capital	\$10000.00
Final Capital	\$10407.11