



Backtest #29769 · AAPL · EVO_EVOEVOEVOE_v825

ROI

+4.48%

Sharpe

0.37

Win Rate

25.0%

Max Drawdown

-12.60%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy yields a modest ROI but suffers critically from a sample size of only four trades, rendering the 25% win rate and 0.37 Sharpe statistic statistically meaningless. High drawdown relative to gains indicates poor risk-adjusted performance, while the tiny trade count prevents any meaningful confidence in the edge. You must expand the backtest window to capture more market regimes before drawing conclusions.

ADDITIONAL METRICS

CAGR	4.48%
Sortino Ratio	0.29
Turnover	8.03x
Total Trades	4
Initial Capital	\$10000.00
Final Capital	\$10451.44