

Backtest #29920 · AAPL · EVO_GG1RSISNIP_v1429

ROI

+4.48%

Sharpe

0.37

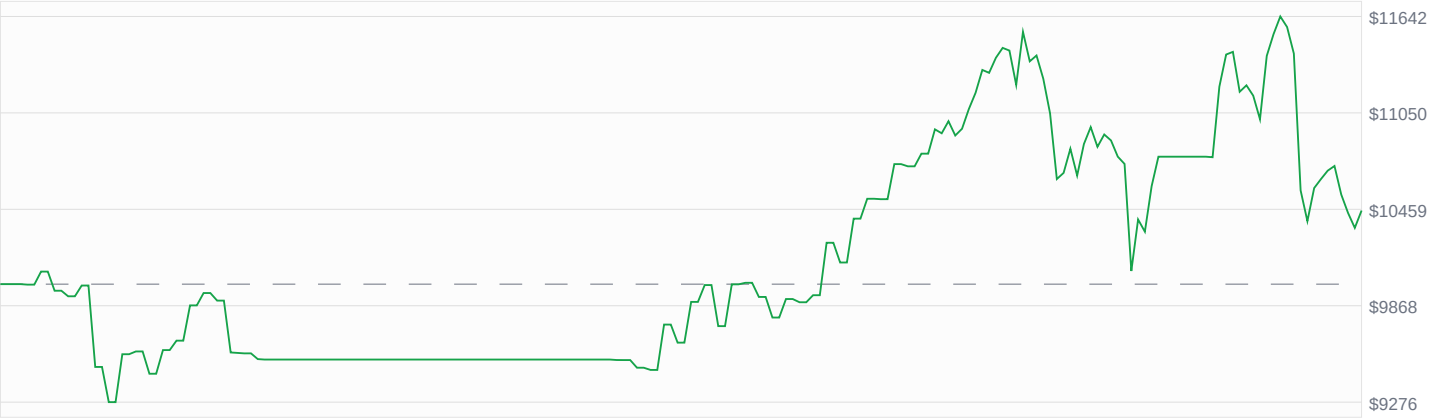
Win Rate

25.0%

Max Drawdown

-12.60%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy yields a modest 4.48% return but suffers from a poor 0.37 Sharpe ratio and 25% win rate, indicating high risk-adjusted inefficiency. A 12.6% drawdown is excessive for such limited gains, and the statistical significance of only four trades is negligible. This sample size cannot reliably distinguish signal from noise or random variance. Immediate expansion of the backtest window to increase trade frequency is essential for valid evaluation.

ADDITIONAL METRICS

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