



Backtest #30079 · AAPL · EVO_EVOEVOEVOE_v625

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's 4.48% ROI on only four trades offers no statistical significance, rendering the 0.37 Sharpe ratio and 25% win rate meaningless. Such a tiny sample size cannot support any confidence in the 12.6% max drawdown or the underlying edge. You are observing noise, not alpha, and treating these results as actionable would be reckless. A concrete next step is to expand the backtest window to at least 100 trades to establish a reliable performance baseline. Until then, the strategy remains unproven and statistically indistinguishable from random chance.

ADDITIONAL METRICS

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