



Backtest #36303 · AAPL · EVO_GG1RSISNIP_v275

ROI	Sharpe	Win Rate	Max Drawdown
+6.01%	0.46	25.0%	-12.60%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The strategy generated a 6.01% return with a 0.46 Sharpe ratio, but the 25% win rate and 12.60% drawdown reveal high risk. With only four trades, statistical confidence is negligible and results are likely noise rather than skill. The low win rate suggests poor entry timing or excessive false signals. A concrete next step is to extend the backtest period to at least one hundred trades to validate robustness.

ADDITIONAL METRICS

CAGR	6.01%
Sortino Ratio	0.36
Turnover	7.99x
Total Trades	4
Initial Capital	\$9997.00
Final Capital	\$10604.07