



Backtest #8186 · AAPL · EVO_GG1RSISNIP_v1561

ROI	Sharpe	Win Rate	Max Drawdown
+3.84%	0.34	25.0%	-12.60%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy yielded a modest 3.84% return but suffered a severe 75% loss rate and high volatility, evidenced by a 12.6% drawdown against a poor 0.34 Sharpe ratio. With only four trades, the results lack statistical significance, rendering the observed edge indistinguishable from random noise. The low win rate suggests the mean-reversion logic may be catching falling knives rather than identifying true reversals. Future analysis should prioritize extending the backtest period to increase the sample size before validating the signal logic.

ADDITIONAL METRICS

CAGR	3.84%
Sortino Ratio	0.25
Turnover	8.02x
Total Trades	4
Initial Capital	\$10000.00
Final Capital	\$10386.91