

Strategy Performance: 1 Year Backtest



PERFORMANCE COMPARISON

Metric	Buy & Hold	NN Strategy
Total Return	7.9%	95.3%
Sharpe Ratio	0.40	3.76
Max Drawdown	-16.8%	-9.2%
Win Rate	52%	66%

Key Insight: 70% accuracy translates to significant alpha!

(Backtest only - past performance does not guarantee future results)