



Backtest #2267 · AMZN · EVO_GG1RSISNIP_v993

ROI	Sharpe	Win Rate	Max Drawdown
-12.04%	-0.94	33.3%	-17.14%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The strategy lost 12% with only three trades, rendering metrics statistically meaningless and prone to outlier noise. A 33% win rate paired with a 17% drawdown signals severe negative skew, indicating losses heavily outweighed gains. The Sharpe ratio of -0.94 confirms risk-adjusted performance was poor despite the tiny sample. This result provides no confidence in edge detection or predictive power. Next, expand the backtest window to capture at least 50 trades for meaningful statistical significance.

ADDITIONAL METRICS

CAGR	-12.04%
Sortino Ratio	-0.59
Turnover	5.28x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$8796.05