



Backtest #23252 · AMZN · EVO_EVOEVOEVOE_v1783

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 incurred a twelve percent loss with a negative Sharpe of minus zero point nine four, indicating poor risk-adjusted performance. A win rate of thirty-three percent across only three trades offers negligible statistical confidence for any robust conclusion. The seventeen percent drawdown further highlights significant volatility relative to the minimal trade count. Relying on this sample size is dangerous as it fails to capture varying market regimes or tail risks. Backtest must be expanded with more data points before considering any live deployment or parameter adjustments.

ADDITIONAL METRICS

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