



Backtest #27907 · AMZN · EVO_EVOEVOEVOE_v798

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 12.04% with a -0.94 Sharpe and 17.14% drawdown, confirming structural failure. A 33.3% win rate across only 3 trades offers no statistical confidence and likely reflects noise rather than a real edge. This sample size is far too small to trust any signal logic, making further paper trading a waste of time. The immediate next step is to scrap this variant and re-engineer the entry filters to dramatically increase hit rate before any additional testing.

ADDITIONAL METRICS

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