



Backtest #28358 · AMZN · EVO_GG1RSISNIP_v342

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's -12.04% ROI and -0.94 Sharpe ratio signal severe capital erosion, exacerbated by a steep 17.14% max drawdown. A 33.3% win rate over merely three trades renders these results statistically insignificant and prone to high variance noise. The positive final capital reflects initial capital preservation rather than alpha generation, making performance metrics unreliable for live deployment. Given the tiny sample size, any observed patterns are likely artifacts of random market noise rather than robust edge. The immediate next step is to expand the backtest window and increase trade volume to validate whether the signal logic holds up under broader market conditions.

ADDITIONAL METRICS

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