



Backtest #28450 · AMZN · EVO_GG1RSISNIP_v1623

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 yields a -12.04% ROI with a -0.94 Sharpe ratio, signaling significant capital erosion relative to risk. A dismal 33.3% win rate on only three trades precludes statistical confidence, rendering results noise rather than signal. The -17.14% max drawdown further underscores severe downside vulnerability in the current market regime. Given the tiny sample size, the model cannot distinguish edge from randomness. Rebuild logic with extended historical data to validate statistical significance before any deployment.

ADDITIONAL METRICS

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