



Backtest #29332 · AMZN · EVO_GG1RSISNIP_v225

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 failed with a -12.04% ROI and negative Sharpe, indicating poor risk-adjusted returns. A 33.3% win rate across only three trades offers no statistical confidence, making results likely noise. The 17.14% max drawdown further confirms excessive volatility relative to the tiny sample. You cannot trust this performance as it lacks sufficient data for reliable inference. Next, run extensive backtests with more trades to validate any edge before live deployment.

ADDITIONAL METRICS

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