



Backtest #29363 · AMZN · EVO_EVOEVOEVOE_v799

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 is fundamentally broken, losing 12% with a negative Sharpe of -0.94 and massive 17% drawdown. The 33% win rate confirms poor signal quality, exacerbated by a critically small sample of only three trades which invalidates statistical confidence. You cannot trust these metrics as they lack meaningful historical depth. Immediate next step: increase sample size by backtesting over a longer timeframe to verify if the negative edge persists before considering any further optimization.

ADDITIONAL METRICS

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