



Backtest #3841 · AMZN · EVO_GG1RSISNIP_v1425

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 catastrophically with a twelve percent loss and negative Sharpe ratio, indicating poor risk-adjusted performance. A thirty-three percent win rate combined with a seventeen percent drawdown suggests the logic is fundamentally flawed rather than just unlucky. With only three trades, the results lack statistical significance and cannot reliably predict future performance. The capital erosion from \$8796 down to \$8796 implies high transaction costs or slippage relative to the tiny sample. Immediate next step is to increase the backtest period significantly to gather enough data for a meaningful evaluation.

ADDITIONAL METRICS

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