



Backtest #41385 · AMZN · EVO_GG1RSISNIP_v1569

ROI	Sharpe	Win Rate	Max Drawdown
-2.39%	-0.12	33.3%	-17.43%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The backtest reveals a strategy that failed to generate alpha, posting a negative return of 2.39% and a Sharpe ratio of 0.12. The primary weakness is the poor win rate of 33.3%, which could not offset the 17.43% maximum drawdown. Statistically, the sample size of only three trades is insufficient to establish any confidence in the model, making the results largely anecdotal rather than predictive. The final capital of 9763.47 confirms a net loss relative to the initial allocation. The immediate next step is to discard this specific parameter set and conduct a broader walk-forward analysis to identify more robust signal logic.

ADDITIONAL METRICS

CAGR	-2.39%
Sortino Ratio	-0.09
Turnover	5.94x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9763.47