



Backtest #6468 · AMZN · EVO_EVOEVOEVOE_v1767

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 exhibits critical failure with a negative Sharpe ratio and a win rate of only one-third across just three trades. This tiny sample size lacks statistical significance, making the -12.04% ROI and 17.14% drawdown unreliable indicators of true edge. The negative Sharpe confirms poor risk-adjusted performance, suggesting the entry logic is either overfitted or fundamentally flawed for current market conditions. Immediate next steps involve backtesting the EVO_EVOEVOEVOE_v1767 logic on a vastly larger dataset to validate signals before any further consideration.

ADDITIONAL METRICS

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