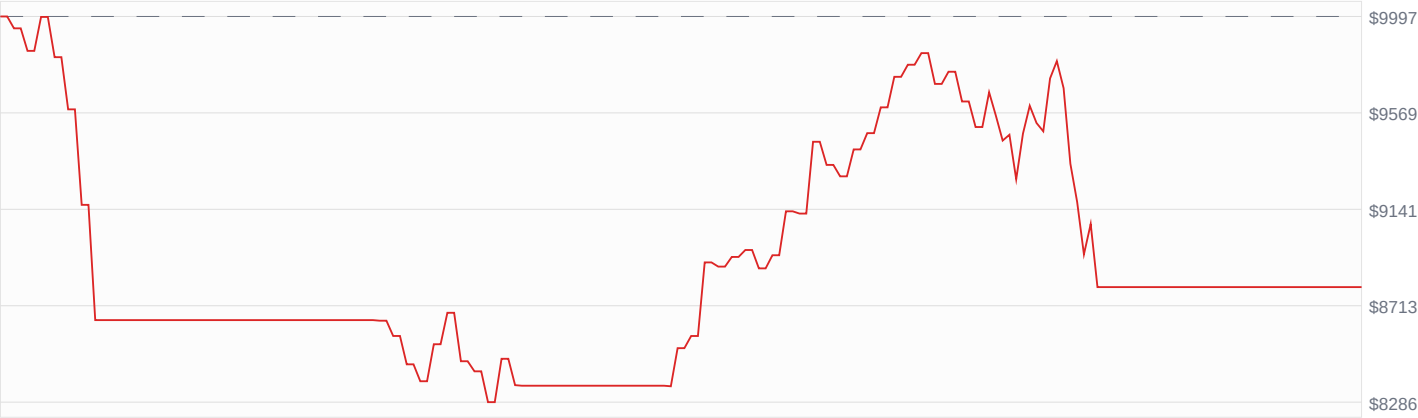




Backtest #28700 · AMZN · EVO_GG1RSISNIP_v1094

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 underperformed with a negative Sharpe of -0.94 and a 17.14% drawdown, indicating poor risk-adjusted returns. The win rate of 33.3% across only three trades yields no statistical significance, making the -12.04% ROI unreliable. Such a small sample size cannot validate the logic or filter out random noise. Relying on this data for live deployment is statistically unsound. Expand the backtest to at least 100 trades to establish meaningful confidence before proceeding.

ADDITIONAL METRICS

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