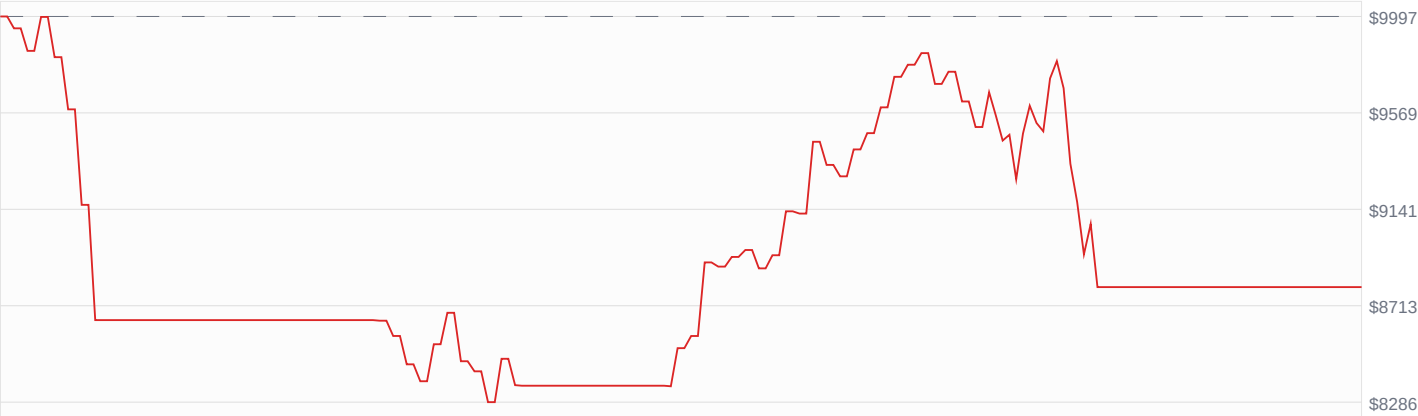




Backtest #29231 · AMZN · EVO_GG1RSISNIP_v188

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 decisively, yielding negative returns with a poor Sharpe ratio and high drawdown. The sample size of only three trades renders statistical confidence negligible, making performance metrics unreliable. A win rate of thirty-three percent indicates weak signal quality or excessive slippage in execution. Immediate next steps involve expanding the backtest period to increase sample size and refining entry criteria.

ADDITIONAL METRICS

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