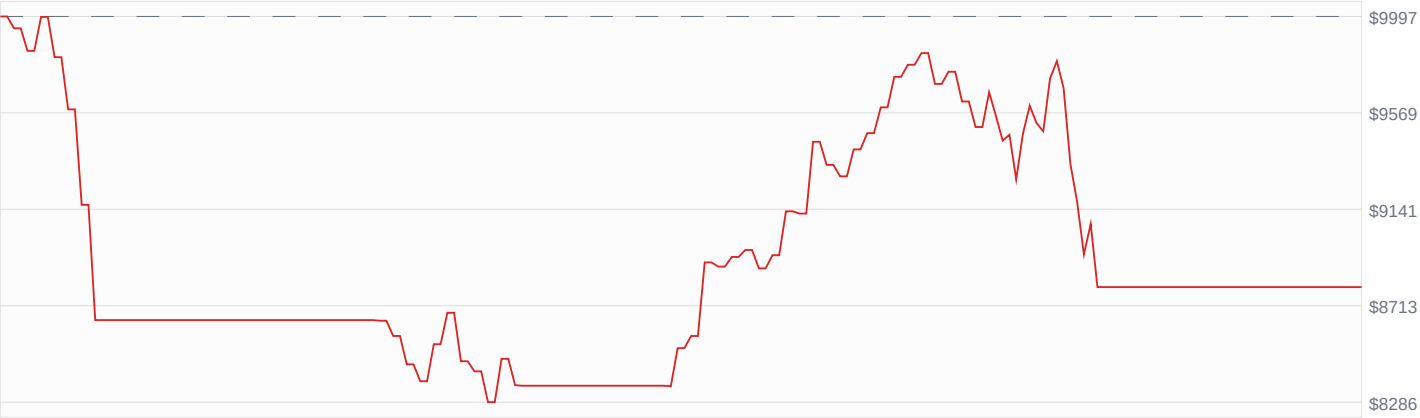


Backtest #30162 · AMZN · EVO_GG1RSISNIP_v249

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 -12% drawdown and negative Sharpe of -0.94. A win rate of only 33.3% on just three trades lacks statistical significance. This sample size cannot validate the EVO_GG1RSISNIP logic reliably. The large capital loss relative to the tiny trade count suggests high volatility risk. Immediate parameter recalibration and more data are required before deployment.

ADDITIONAL METRICS

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