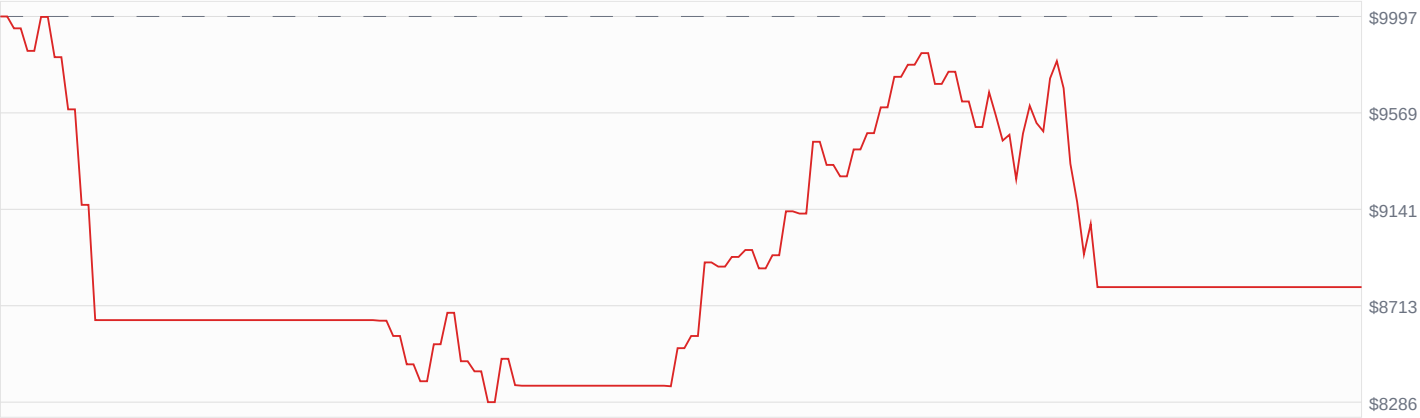




Backtest #3845 · AMZN · EVO_GG1RSISNIP_v1425

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 ratio of -0.94 and a 17.14% drawdown, indicating poor risk-adjusted returns. While the 33.3% win rate suggests a high-risk approach, the sample size of only three trades lacks statistical significance for any reliable conclusion. The 12.04% loss on the initial capital highlights immediate structural flaws in entry timing or position sizing. Further testing with a larger dataset is required to determine if the losses are due to bad luck or a broken logic. Immediate parameter optimization on entry triggers is the necessary next step before re-evaluation.

ADDITIONAL METRICS

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