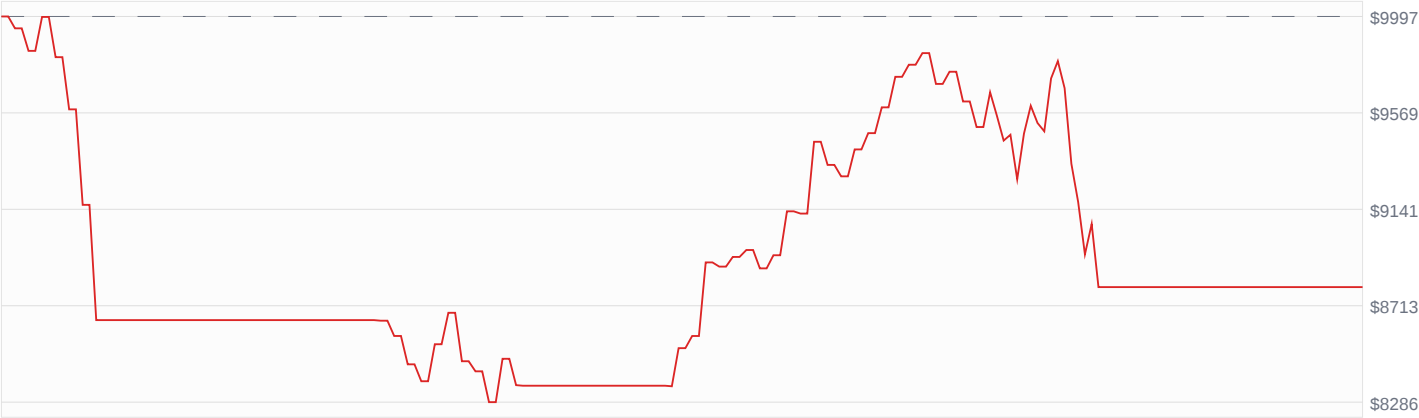




Backtest #5045 · AMZN · EVO_GG1RSISNIP_v1643

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 with a -12.04% ROI and 17.14% drawdown, indicating poor risk-adjusted performance. A win rate of 33.3% is typical for trend-following, but the negative Sharpe ratio (-0.94) confirms the losses outweigh the gains. With only three trades, the sample size is statistically insignificant, rendering the results unreliable for live deployment. The slight final capital retention suggests the system survived but did not thrive. Next, expand the backtest period to increase trade volume and validate the signal logic.

ADDITIONAL METRICS

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