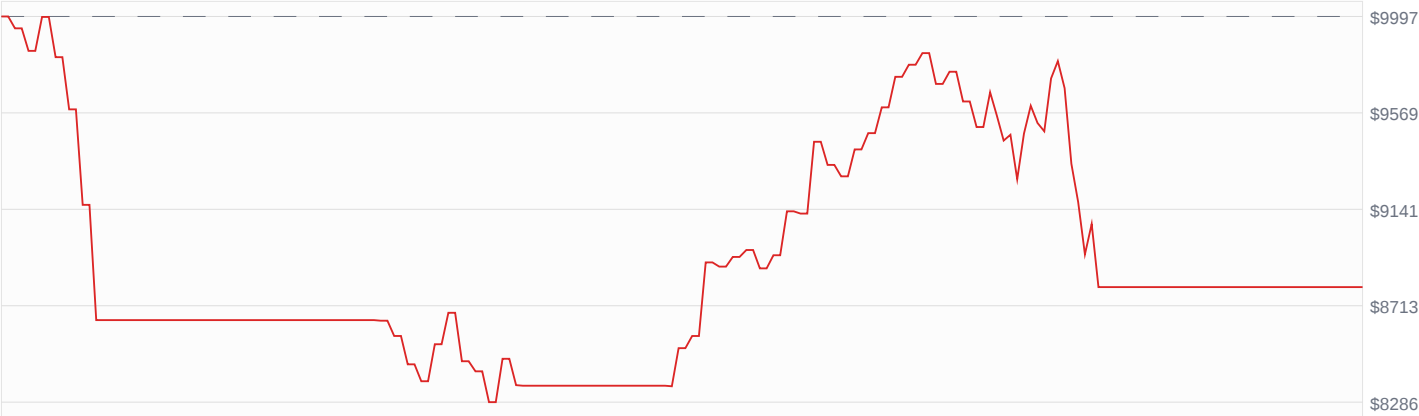




Backtest #7487 · AMZN · EVO_GG1RSISNIP_v1647

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

This backtest is statistically meaningless with only three trades, making the 33% win rate and -12.04% ROI noise rather than signal. A -0.94 Sharpe and 17.14% max drawdown confirm poor risk-adjusted performance and excessive volatility for the sample size. The strategy lacks statistical confidence and cannot be distinguished from random chance at this trade count. Next, run a walk-forward optimization with a minimum of 50 trades to validate any edge before considering live deployment.

ADDITIONAL METRICS

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