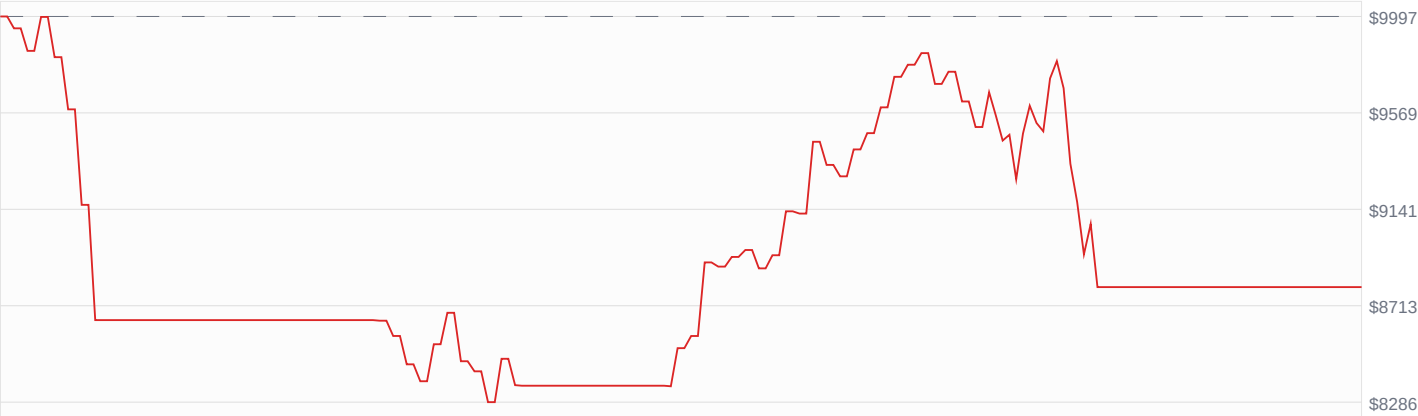




Backtest #7491 · AMZN · EVO_GG1RSISNIP_v1647

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

The strategy suffered severe capital erosion with a 12.04% loss and a negative Sharpe ratio of -0.94, indicating poor risk-adjusted returns. A win rate of only 33.3% across three trades highlights extreme fragility and lack of statistical significance. Such a tiny sample size cannot support any reliable conclusion about the edge or robustness of the signal logic. The 17.14% max drawdown further confirms excessive volatility relative to the modest account size. Future analysis must require a minimum of fifty trades to validate any potential alpha before considering deployment.

ADDITIONAL METRICS

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