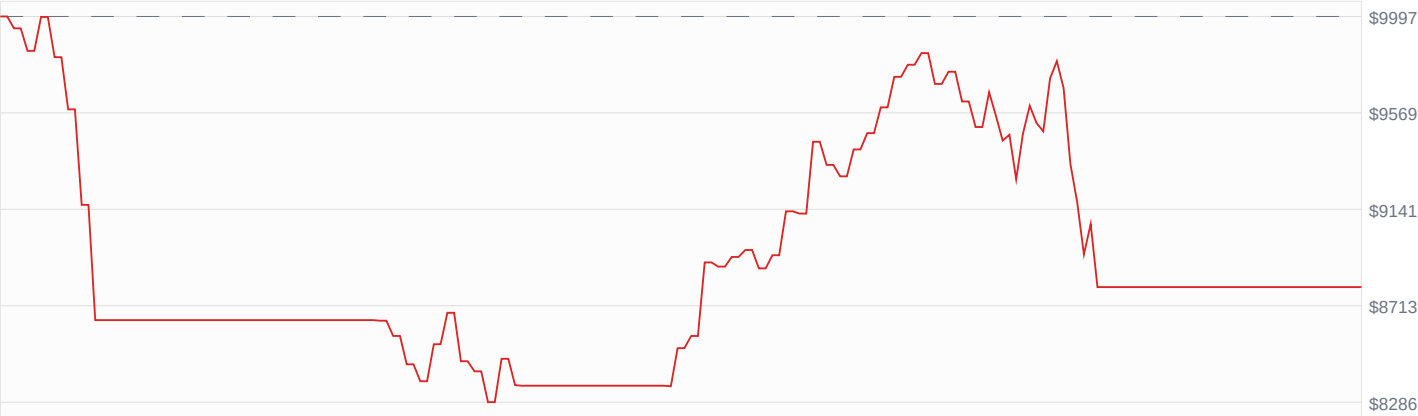




Backtest #32918 · AMZN · EVO_GG1RSISNIP_v232

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 EVO_GG1RSISNIP_v232 strategy on AMZN failed, delivering a -12.04% ROI with a negative Sharpe ratio of -0.94, indicating a net loss relative to risk-free rates. With only three trades executed, the 33.3% win rate and 17.14% maximum drawdown are statistically insignificant and do not provide reliable confidence in the signal logic. The severe underperformance suggests the entry criteria are misaligned with current AMZN volatility or liquidity conditions. We must expand the sample size by backtesting longer historical windows or adjusting filter parameters to validate robustness before 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