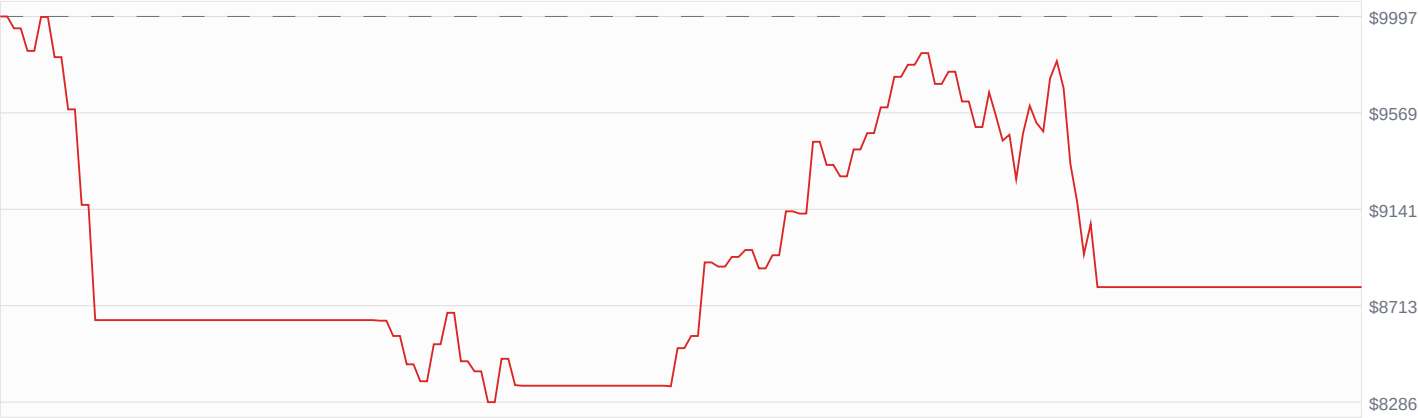




Backtest #35302 · AMZN · EVO_GG1RSISNIP_v249

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_v249 strategy on AMZN failed catastrophically, delivering a -12.04% ROI and a negative Sharpe of -0.94 across only three trades. This severe underperformance suggests a complete breakdown of the underlying signal logic rather than a temporary market anomaly. With such a tiny sample size, statistical confidence is virtually zero, rendering any conclusions on strategy robustness meaningless. The catastrophic 17.14% max drawdown indicates a dangerous lack of risk controls during adverse price movements. Immediate next steps must involve pausing live deployment while expanding the backtest window and refining entry filters to improve trade frequency before reconsidering viability.

ADDITIONAL METRICS

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