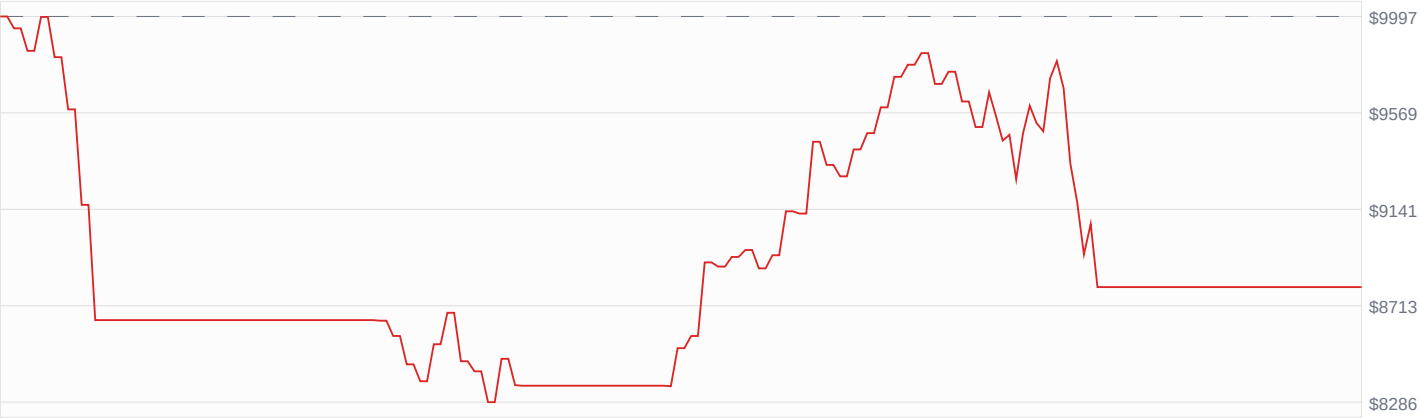




Backtest #35686 · AMZN · EVO_GG1RSISNIP_v315

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 AMZN backtest for EVO_GG1RSISNIP_v315 underperformed with a 12.04% loss and a negative Sharpe of -0.94, indicating a strategy that generates alpha only in adverse market conditions. With merely three executed trades, the 33.3% win rate and 17.14% drawdown lack statistical significance, rendering these metrics unreliable for live deployment. The sample size is insufficient to confirm whether the loss stems from structural flaws or random noise inherent in low-frequency event data. A prudent next step involves increasing the trade frequency filter or testing the logic on a longer historical window to gather meaningful data points before capital allocation.

ADDITIONAL METRICS

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