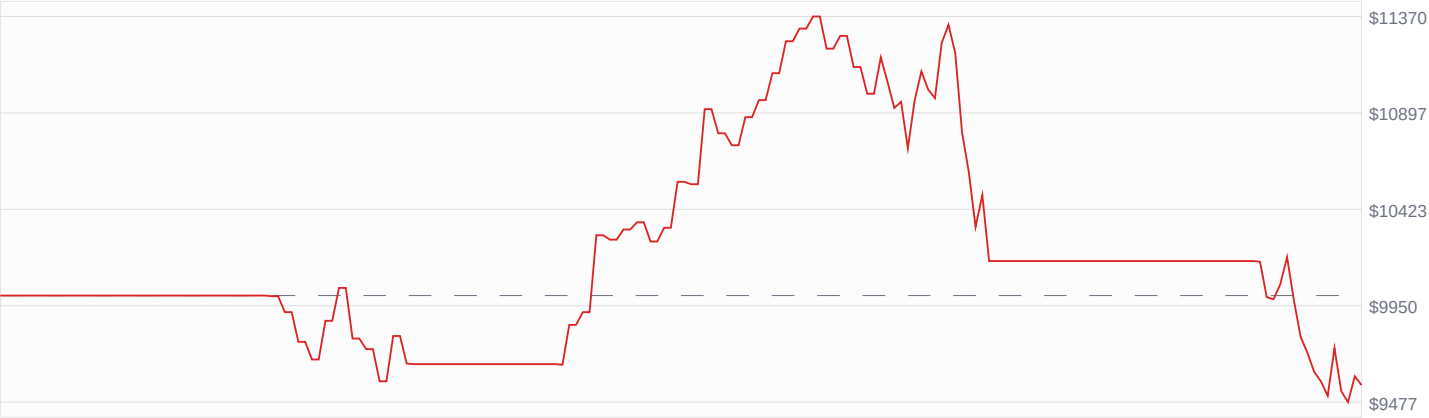




Backtest #36484 · AMZN · EVO_GG1RSISNIP_v365

ROI	Sharpe	Win Rate	Max Drawdown
-4.43%	-0.32	33.3%	-16.65%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v365 backtest on AMZN failed to generate alpha, delivering a -4.43% return with a negative Sharpe ratio of -0.32. Only three trades occurred, which is insufficient sample size to validate the strategy or calculate statistical confidence. The 33.3% win rate and 16.65% drawdown suggest the signal logic is misaligned with current market volatility. Immediate action should be to increase the simulation period or adjust entry thresholds before live deployment.

ADDITIONAL METRICS

CAGR	-4.43%
Sortino Ratio	-0.23
Turnover	5.92x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9560.24