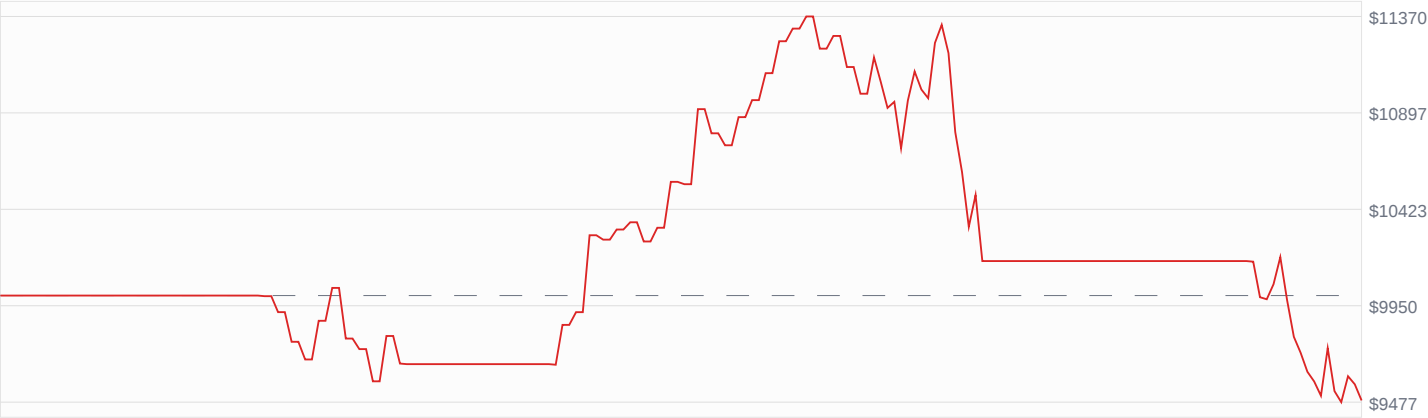




Backtest #36730 · AMZN · EVO_GG1RSISNIP_v267

ROI	Sharpe	Win Rate	Max Drawdown
-5.18%	-0.39	33.3%	-16.65%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v267 backtest on AMZN yielded a -5.18% ROI with a 33.3% win rate across only three trades, rendering the -0.39 Sharpe ratio statistically insignificant. Such a small sample size prevents any confident assessment of strategy robustness or true risk-adjusted performance. The severe 16.65% maximum drawdown suggests a potential failure in stop-loss logic or excessive leverage during volatility. We must expand the sample by running a longer backtest across multiple market regimes before drawing any operational conclusions.

ADDITIONAL METRICS

CAGR	-5.18%
Sortino Ratio	-0.28
Turnover	5.92x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9485.29