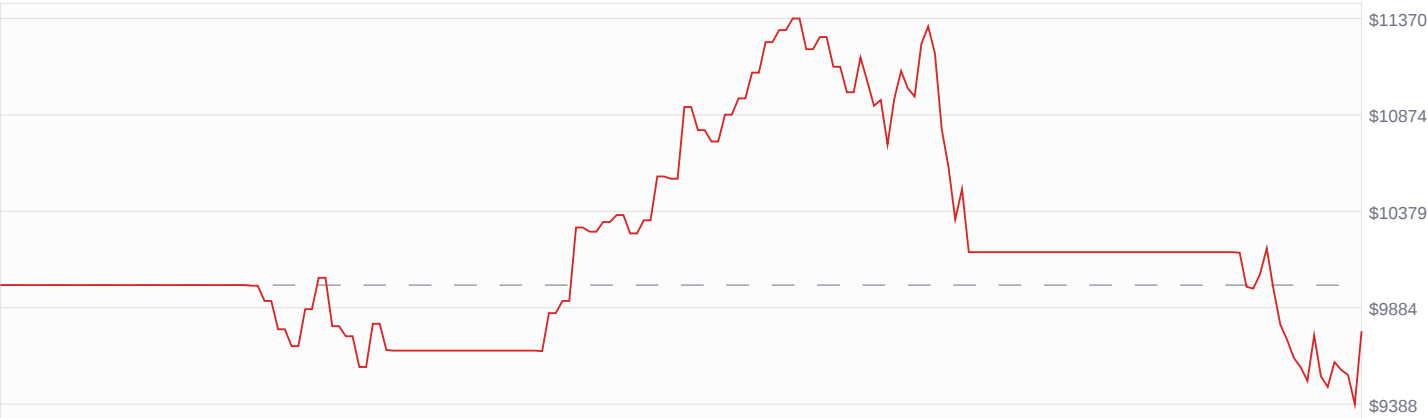




Backtest #37846 · AMZN · EVO_GG1RSISNIP_v31

ROI	Sharpe	Win Rate	Max Drawdown
-2.39%	-0.12	33.3%	-17.43%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v31 strategy failed on AMZN, delivering a -2.39% ROI and negative Sharpe ratio due to a catastrophic 17.43% drawdown across only three trades. A 33.3% win rate with such limited sample size lacks statistical confidence and reflects significant overfitting to noise rather than a robust alpha signal. The strategy cannot currently withstand volatility, as evidenced by the inability to generate positive terminal capital from the initial position. We must immediately halt live deployment and re-engineer the entry logic to enforce stricter trend confirmation before revisiting this asset.

ADDITIONAL METRICS

CAGR	-2.39%
Sortino Ratio	-0.09
Turnover	5.94x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9763.47