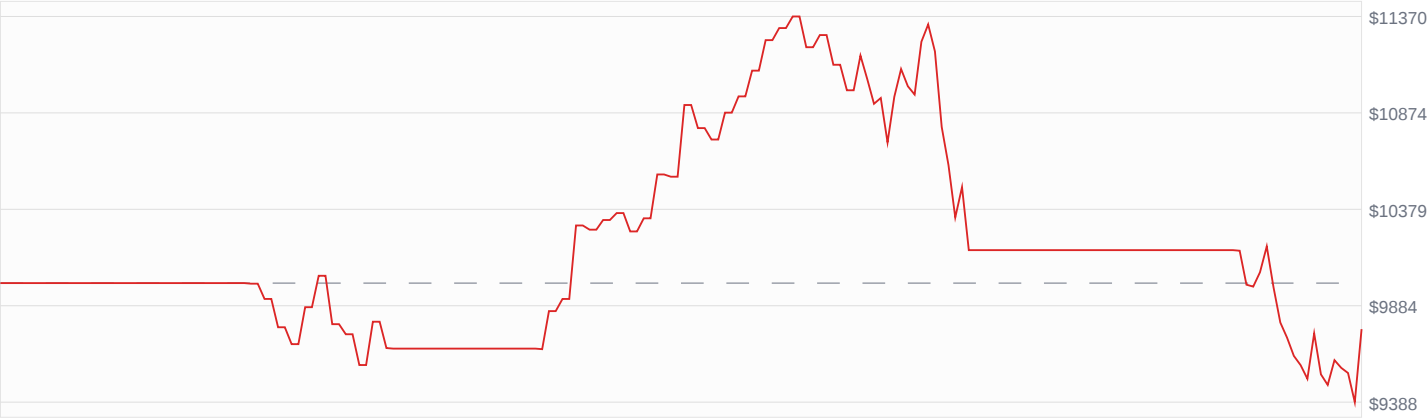




Backtest #37908 · AMZN · EVO_GG1RSISNIP_v116

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_v116 strategy on AMZN failed to generate positive alpha, delivering a -2.39% return with a Sharpe ratio of -0.12. The statistical significance is low due to only three executed trades, which renders the 33.3% win rate and 17.43% drawdown unreliable for live deployment. The capital erosion suggests the entry logic lacks robustness against current market volatility or requires tighter stop-loss parameters. We must expand the backtest sample size to validate whether this underperformance is a structural flaw or a random occurrence. Please run a new simulation with increased transaction costs and a wider lookback period to refine the signal thresholds.

ADDITIONAL METRICS

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