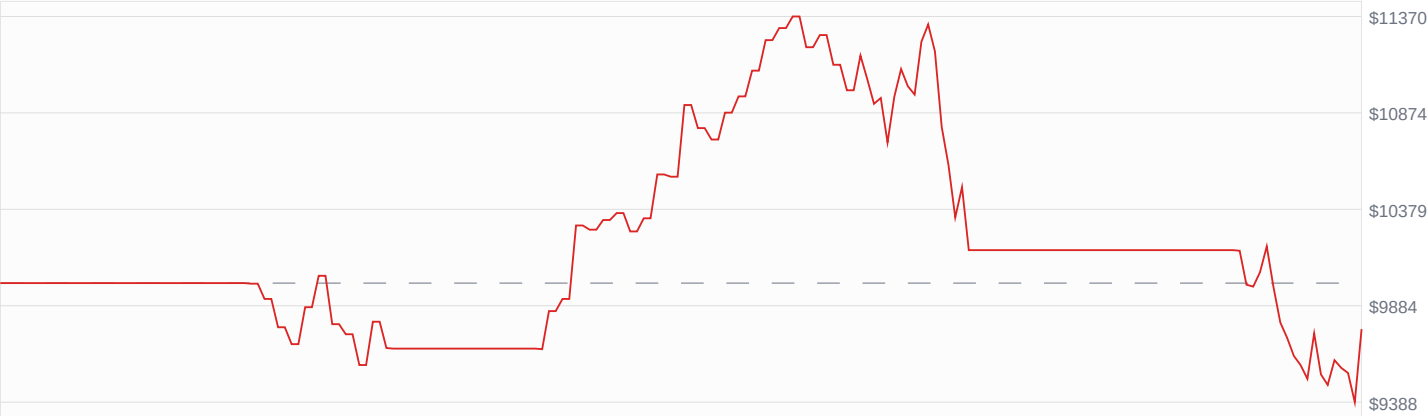




Backtest #39324 · AMZN · EVO_GG1RSISNIP_v1155

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_v1155 strategy failed on AMZN, delivering a negative return of 2.39% and a Sharpe ratio of 0.12. With only three total trades, the 33.3% win rate and 17.43% maximum drawdown lack statistical significance, making it impossible to distinguish signal from noise. The sample size is too small to validate the logic or risk management parameters effectively. You should expand the backtest window to at least fifty trades to establish a reliable performance baseline before considering any live deployment.

ADDITIONAL METRICS

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