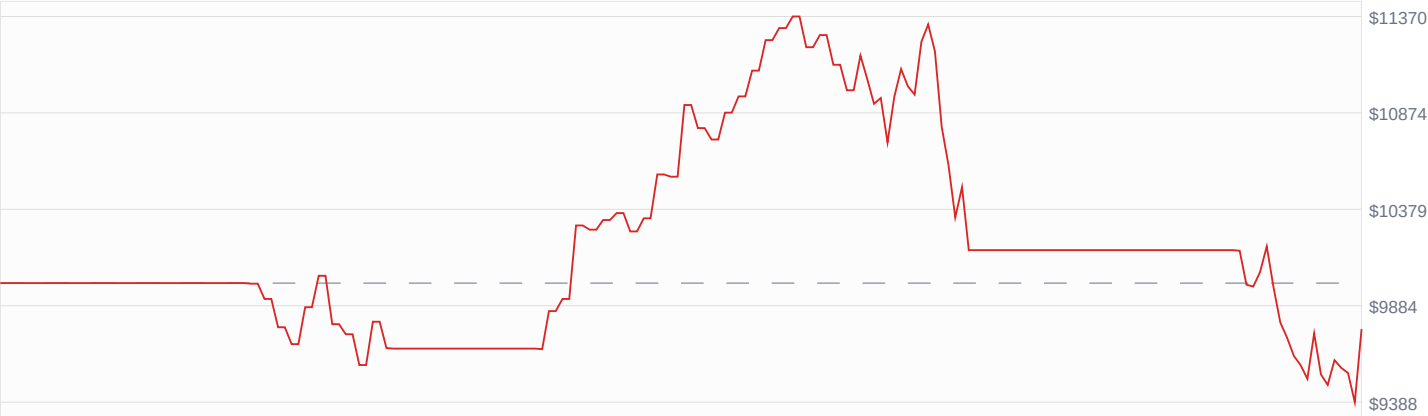




Backtest #45707 · AMZN · EVO_GG1RSISNIP_v466

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_v466 strategy on AMZN failed to generate alpha, posting a negative ROI of -2.39% and a Sharpe ratio of -0.12. With only three total trades, the sample size is statistically insignificant, making the 33.3% win rate and 17.43% max drawdown unreliable indicators of long-term performance. The lack of positive expectancy suggests the signal logic is either misaligned with current price action or overly sensitive to noise. You should backtest this configuration over a longer historical window with at least fifty trades to establish statistical validity.

ADDITIONAL METRICS

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