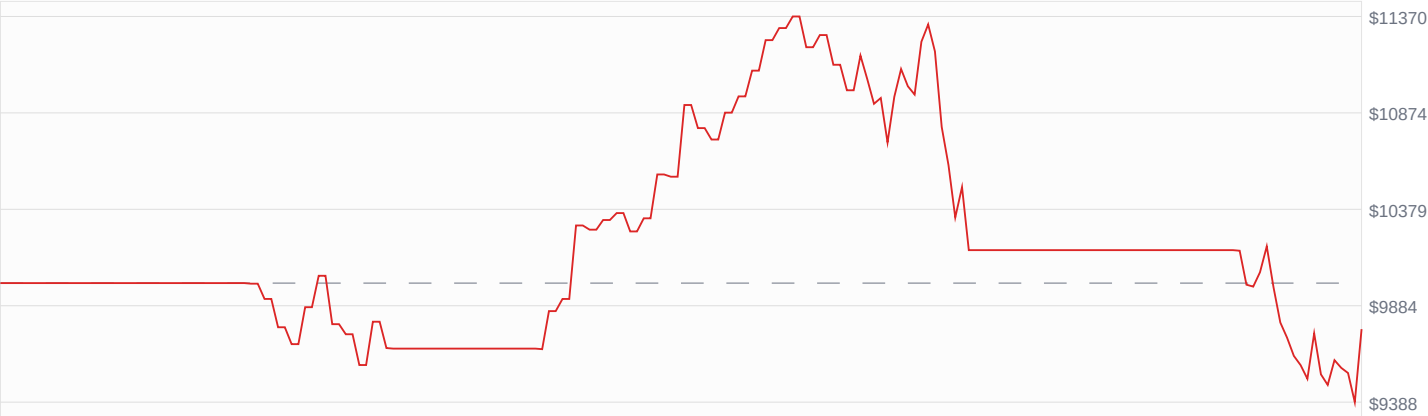




Backtest #49077 · AMZN · EVO_GG1RSISNIP_v1175

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_v1175 strategy on AMZN failed to capture value, posting a negative ROI of -2.39% and a Sharpe ratio of -0.12. With only three executed trades, the statistical sample is too small to draw any reliable conclusions about the signal logic. The severe max drawdown of 17.43% indicates high volatility exposure that the current risk parameters failed to manage. We must expand the backtest window to accumulate sufficient trade data before attempting 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