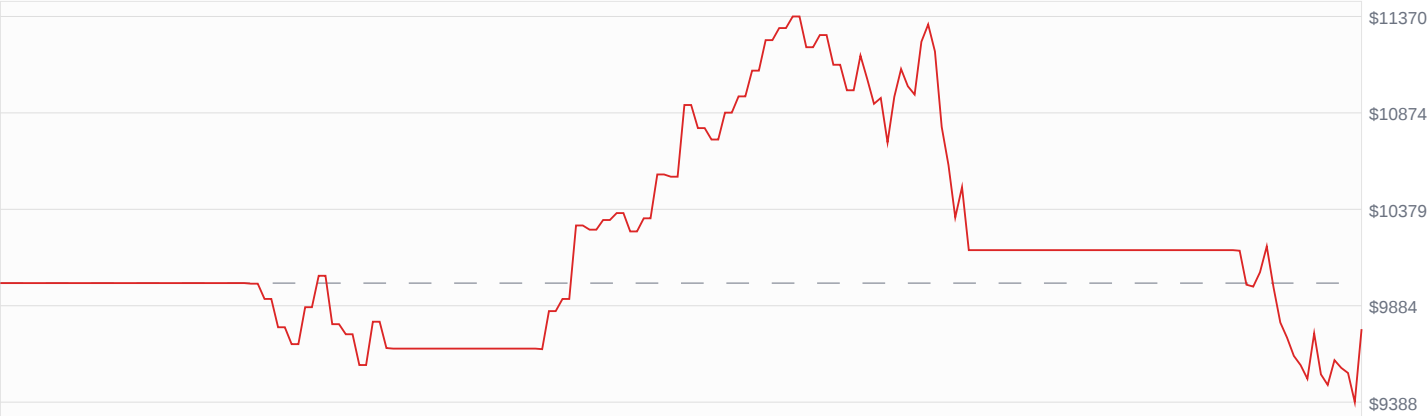




Backtest #49247 · AMZN · EVO_GG1RSISNIP_v31

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 on AMZN failed decisively with a -2.39% drawdown and a Sharpe ratio of -0.12, indicating severe underperformance. Only 3 trades occurred, creating a statistically insignificant sample size where a single loss skewed the 33.3% win rate. The strategy lacked robustness in current volatility, failing to preserve capital during the observed downturn. We must widen the stop-loss parameters and reduce position size to mitigate tail risk before retesting.

ADDITIONAL METRICS

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