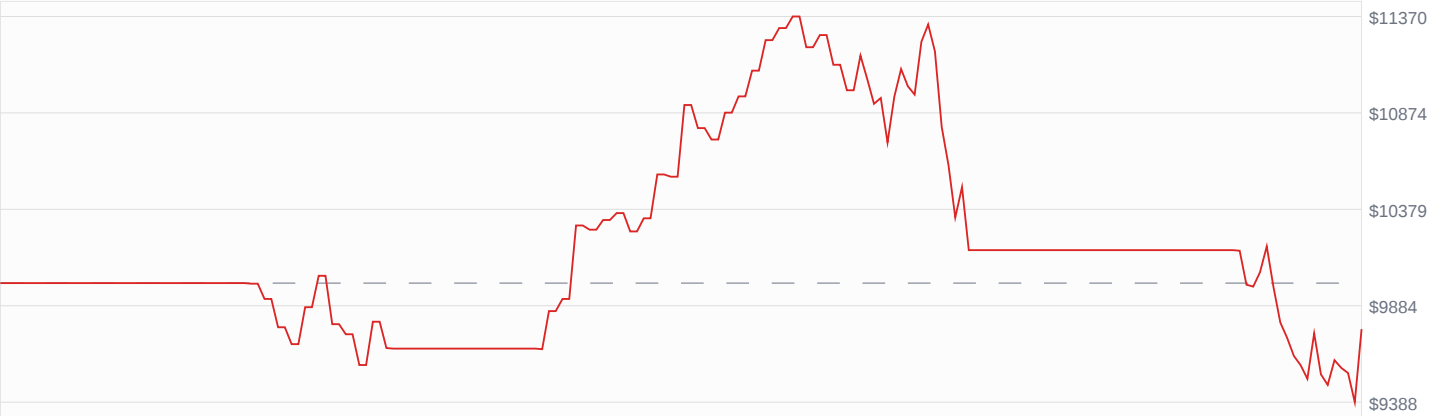




Backtest #49357 · AMZN · EVO_GG1RSISNIP_v116

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 decisively, generating a -2.39% ROI with a negative Sharpe of -0.12 due to severe capital erosion. With only three trades executed, the sample size is statistically insignificant, rendering the 33.3% win rate and 17.43% drawdown unreliable indicators of future performance. The strategy likely suffered from overfitting or a regime change in Amazon's volatility, making current parameters untrustworthy. We must immediately recalibrate the entry logic and revalidate the strategy against a larger, out-of-sample dataset before redeployment.

ADDITIONAL METRICS

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