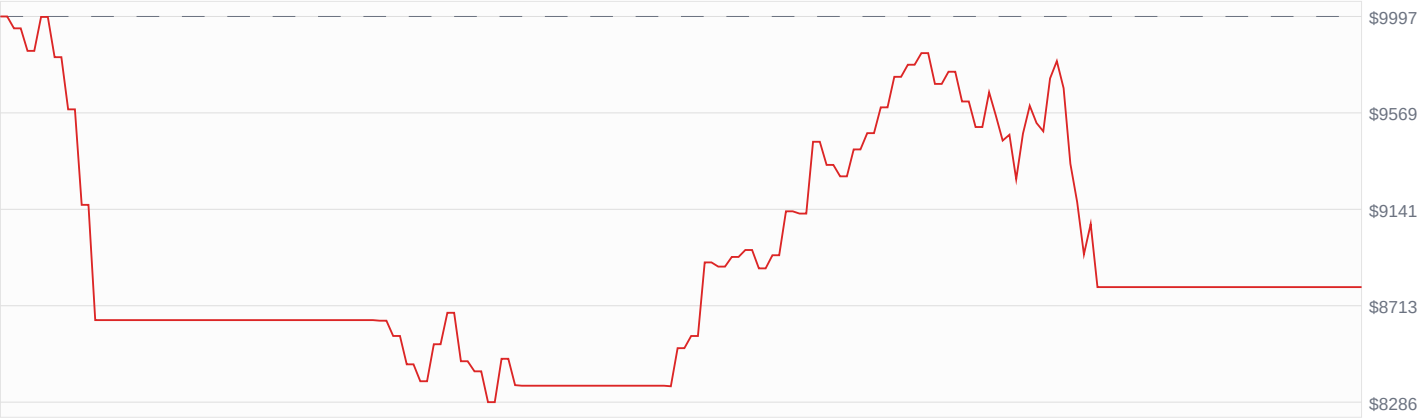




Backtest #5044 · AMZN · EVO_GG1RSISNIP_v1643

ROI	Sharpe	Win Rate	Max Drawdown
-12.04%	-0.94	33.3%	-17.14%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP strategy on AMZN suffered a -12.04% ROI with a -0.94 Sharpe, reflecting a 17.14% max drawdown. The 33.3% win rate on just 3 trades is statistically insignificant, offering no confidence in edge reliability. Poor risk-adjusted returns and tiny sample size render results unactionable. Next step: expand the backtest window to accumulate at least 50 trades for meaningful validation.

ADDITIONAL METRICS

CAGR	-12.04%
Sortino Ratio	-0.59
Turnover	5.28x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$8796.05