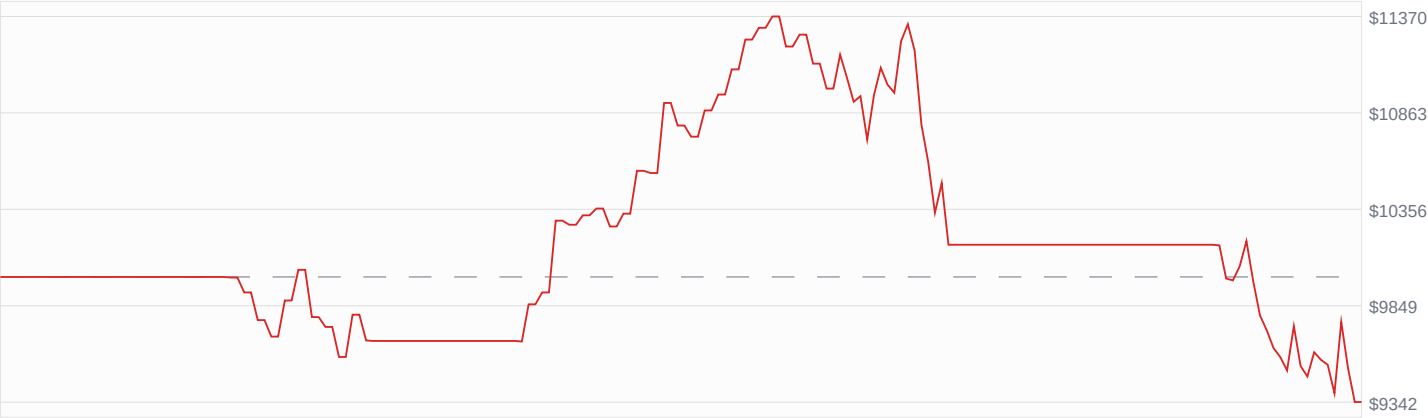




Backtest #56689 · AMZN · EVO_GG1RSISNIP_v116

ROI	Sharpe	Win Rate	Max Drawdown
-6.60%	-0.47	33.3%	-17.84%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v116 backtest on AMZN failed, delivering a -6.60% return with a negative Sharpe of -0.47 and a severe 17.84% drawdown. Only three trades occurred, yielding a 33.3% win rate that offers zero statistical confidence due to the extremely small sample size. The strategy likely overfit to noise rather than capturing a genuine alpha, as the loss magnitude is disproportionate to the trade count. A concrete next step is to expand the dataset to at least 50 trades or introduce a volatility filter to prevent execution during low-liquidity regimes. This analysis remains educational and does not constitute specific investment advice for AMZN or any other asset.

ADDITIONAL METRICS

CAGR	-6.60%
Sortino Ratio	-0.36
Turnover	5.90x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9342.72