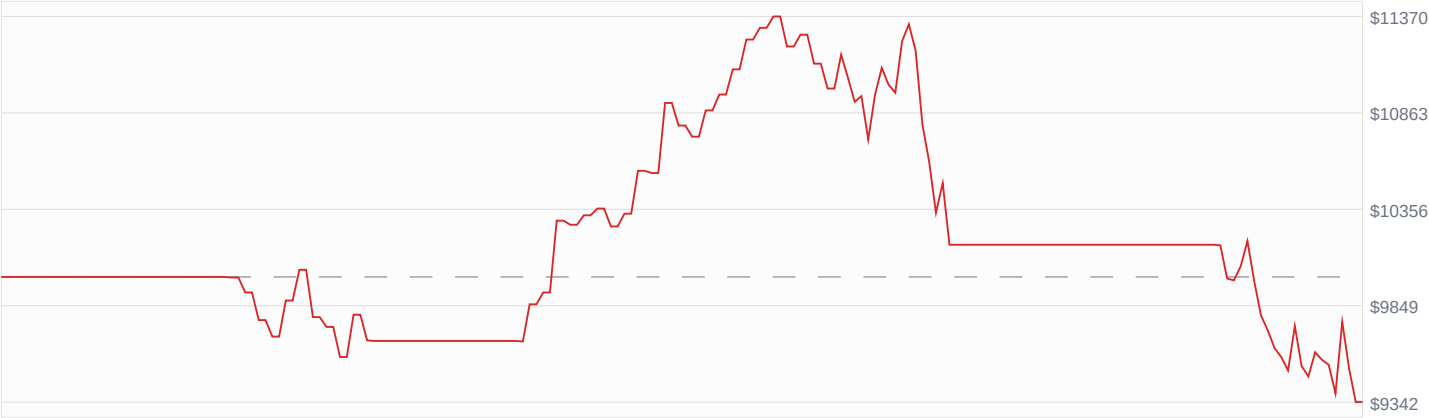




Backtest #56837 · AMZN · EVO_GG1RSISNIP_v31

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_v31 backtest on AMZN suffered a severe failure with a -6.60% ROI and -0.47 Sharpe, driven by a meager sample of only three trades. Such a tiny dataset provides zero statistical confidence and makes the 33.3% win rate and 17.84% drawdown meaningless noise rather than a reliable pattern. The strategy failed to adapt to current price dynamics, resulting in capital erosion to \$9,342.72, which confirms the approach is not robust for this asset. We must expand the parameter space or switch to a different timeframe to find a statistically significant edge before deploying live capital.

ADDITIONAL METRICS

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