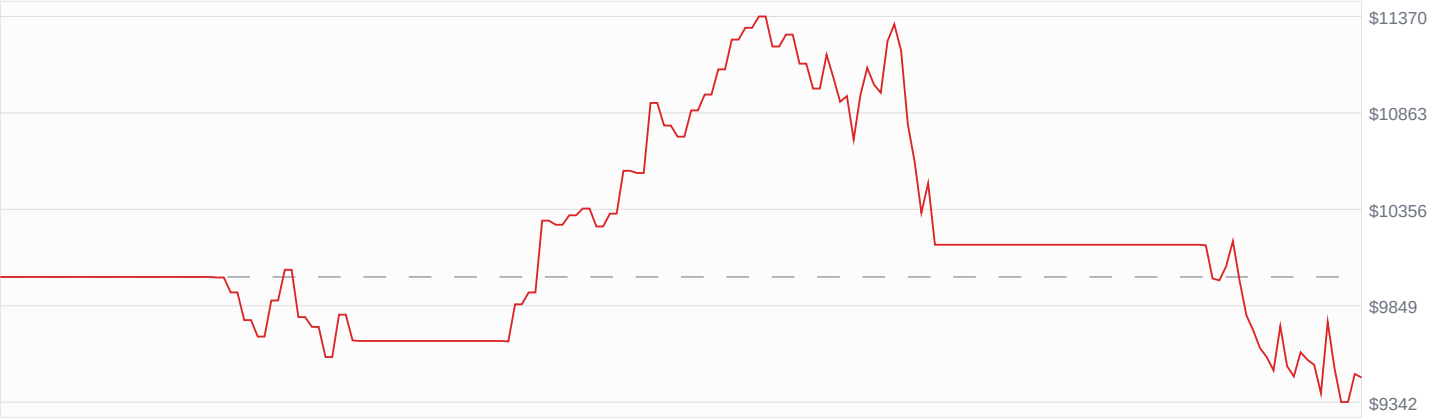




Backtest #57136 · AMZN · EVO_GG1RSISNIP_v31

ROI	Sharpe	Win Rate	Max Drawdown
-5.32%	-0.36	33.3%	-17.84%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v31 strategy on AMZN failed catastrophically, delivering a -5.32% ROI and a -0.36 Sharpe ratio across a meager three trades, indicating severe overfitting or a critical flaw in signal logic. The 17.84% maximum drawdown confirms the strategy cannot survive the asset's volatility, while the 33.3% win rate reveals a lack of edge. With such a tiny sample size, these statistics lack statistical significance, yet the directional loss is too severe to ignore. We must immediately backtest with a larger sample or adjust entry filters to prevent premature exits before trend confirmation.

ADDITIONAL METRICS

CAGR	-5.32%
Sortino Ratio	-0.28
Turnover	5.91x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9470.81