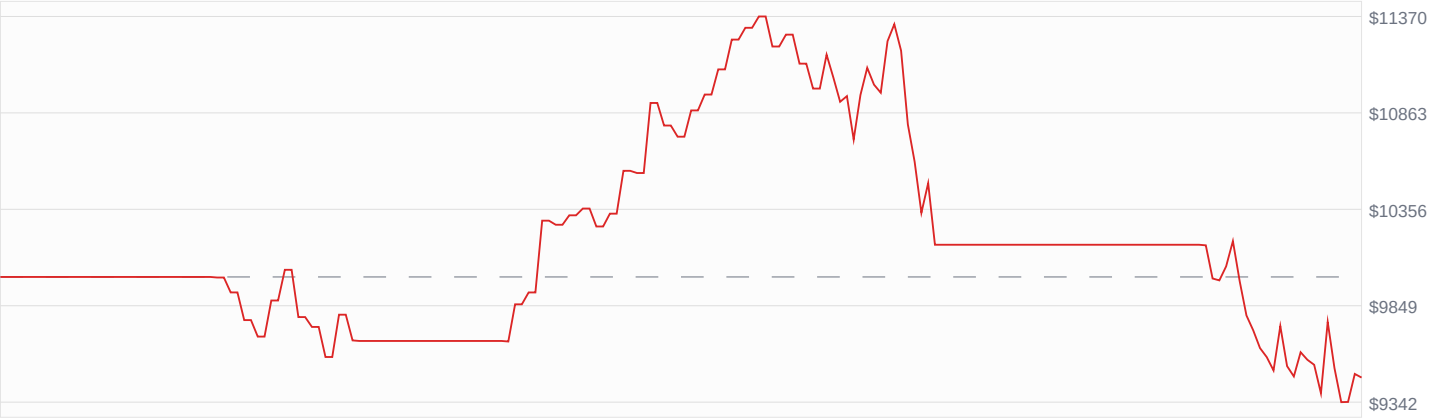




Backtest #57277 · AMZN · EVO_GG1RSISNIP_v116

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_v116 backtest on AMZN shows a severe breakdown with a -5.32% return and a -17.84% drawdown driven by only three losing trades. A win rate of 33.3% and a negative Sharpe of -0.36 indicate the strategy lacks statistical significance and fails to capture upside in this environment. With such a tiny sample size, any observed alpha is indistinguishable from noise and cannot be reliably extrapolated to live markets. The strategy needs immediate parameter adjustment or a complete logic overhaul before risking capital on real positions.

ADDITIONAL METRICS

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