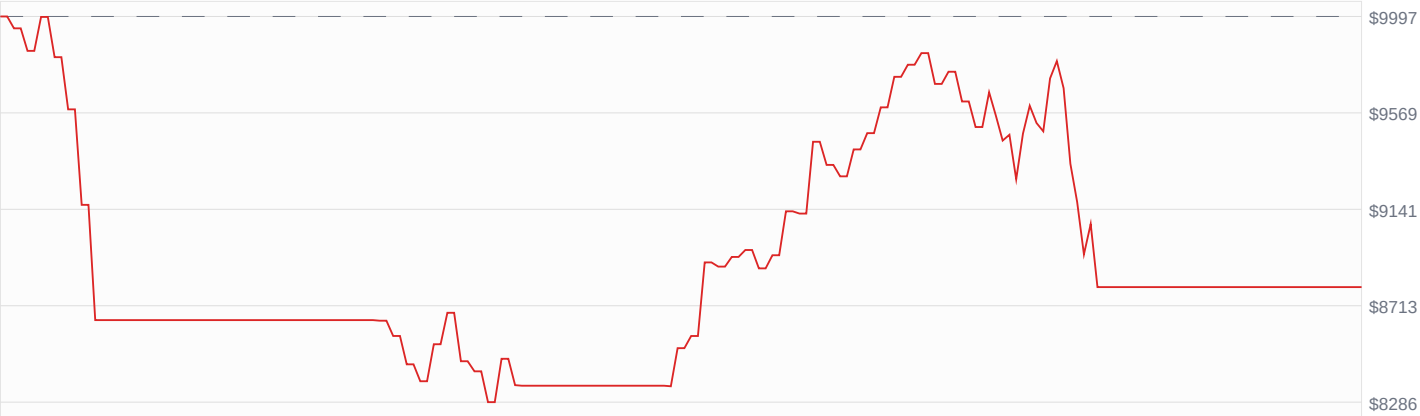




Backtest #7493 · AMZN · EVO_GG1RSISNIP_v1647

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

This AMZN backtest shows critical underperformance with a negative Sharpe of -0.94 and a 17.14% max drawdown. The strategy failed to generate alpha, resulting in a 12.04% loss despite a 33.3% win rate. Statistical confidence is virtually zero given the tiny sample size of just three total trades. Random noise likely drove these outcomes rather than robust signal efficacy. Next, expand the backtest window to achieve statistical significance and re-evaluate signal parameters.

ADDITIONAL METRICS

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