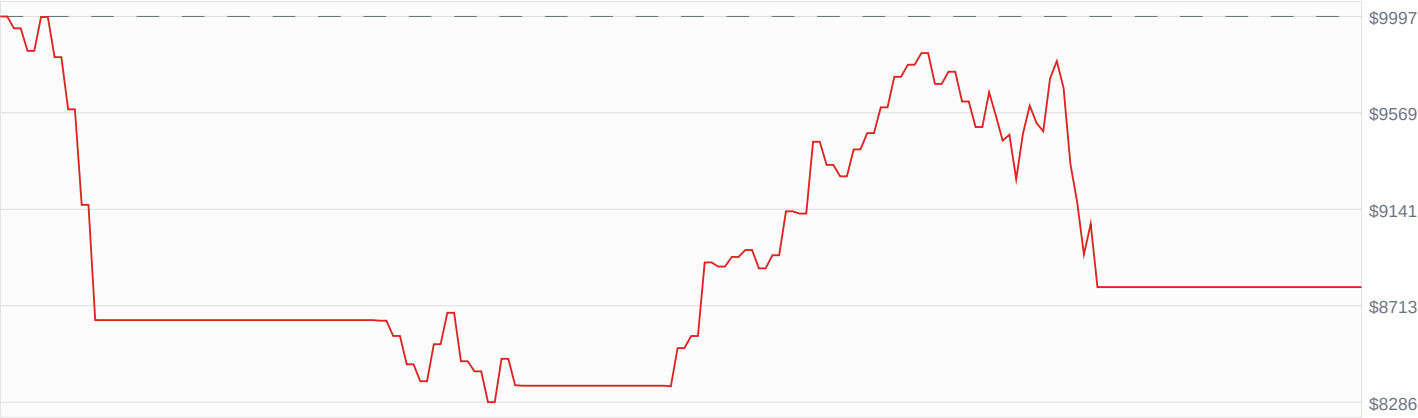




Backtest #7496 · AMZN · EVO_GG1RSISNIP_v1647

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 backtest for AMZN's EVO_GG1RSISNIP_v1647 strategy is critically flawed, yielding a -12.04% ROI and a negative Sharpe of -0.94 over just three trades. The sample size is statistically insignificant, rendering the 33.3% win rate and 17.14% drawdown meaningless for predictive modeling. You cannot trust signals derived from such sparse data, which likely reflects noise rather than alpha. The strategy must be discarded until it undergoes extensive re-optimization on larger datasets.

ADDITIONAL METRICS

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