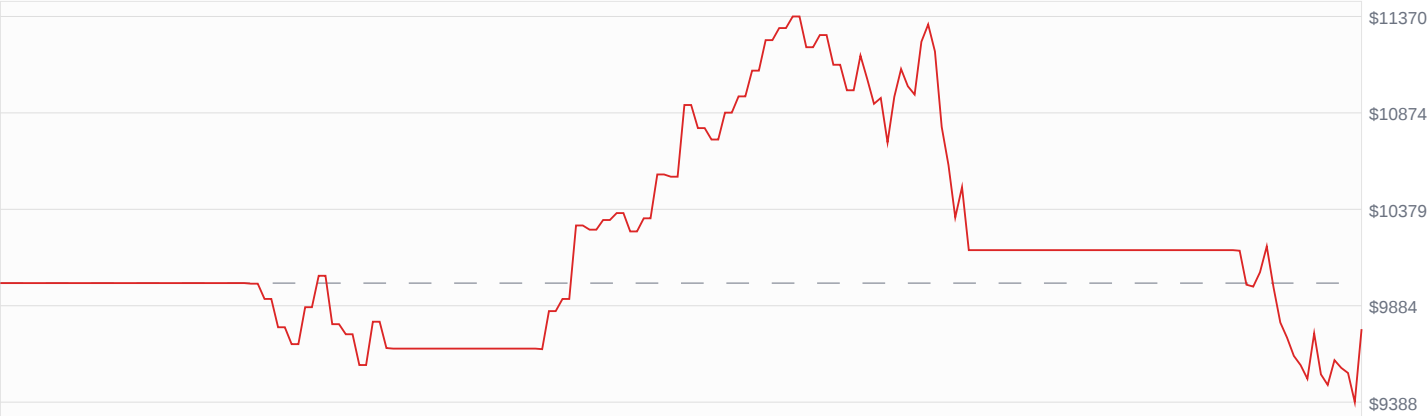




Backtest #41383 · AMZN · EVO_GG1RSISNIP_v1569

ROI	Sharpe	Win Rate	Max Drawdown
-2.39%	-0.12	33.3%	-17.43%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1569 strategy failed on AMZN with a -2.39% return and a negative Sharpe of -0.12, driven by only three trades. A 33.3% win rate and a 17.43% maximum drawdown indicate severe undercapitalization and lack of statistical significance for any meaningful conclusion. The sample size is too small to validate the logic or assess true risk-adjusted performance across different market regimes. We must execute a full historical backtest over a minimum of 500 trades to determine if the approach holds or requires structural changes.

ADDITIONAL METRICS

CAGR	-2.39%
Sortino Ratio	-0.09
Turnover	5.94x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9763.47