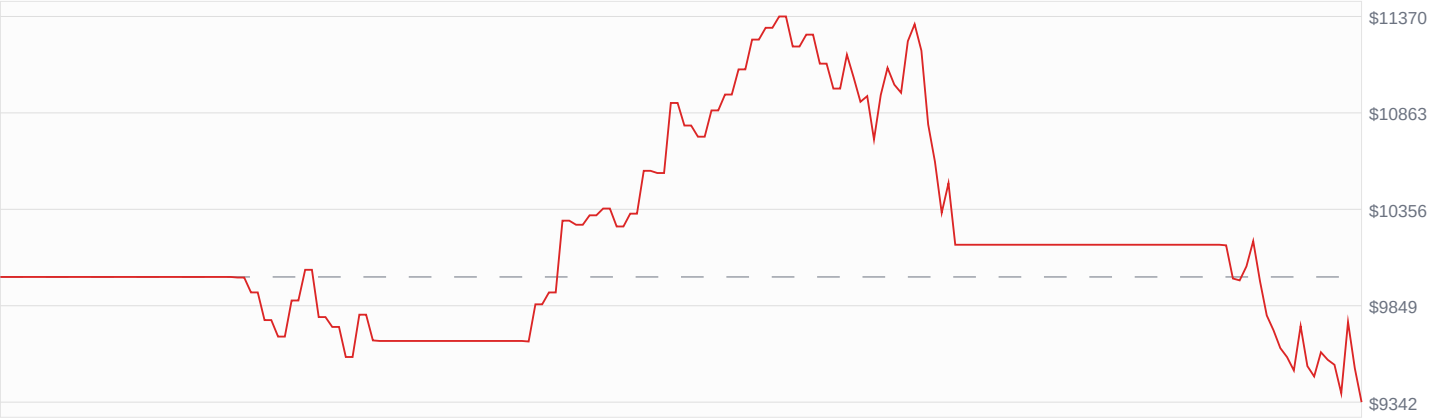




Backtest #52423 · AMZN · EVO_GG1RSISNIP_v1118

ROI	Sharpe	Win Rate	Max Drawdown
-6.61%	-0.47	33.3%	-17.84%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1118 strategy on AMZN suffered a -6.61% loss, driven by a 33.3% win rate and a severe 17.84% maximum drawdown across only three trades. With such a minuscule sample size, the Sharpe ratio of -0.47 lacks statistical significance and does not reliably indicate strategy failure. The extreme volatility suggests the model is overfitting to noise rather than capturing a genuine alpha signal in this specific asset class. We must reject this parameter set and re-run the backtest with expanded lookback periods to generate enough trade data for a valid confidence interval.

ADDITIONAL METRICS

CAGR	-6.61%
Sortino Ratio	-0.36
Turnover	5.90x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9341.62