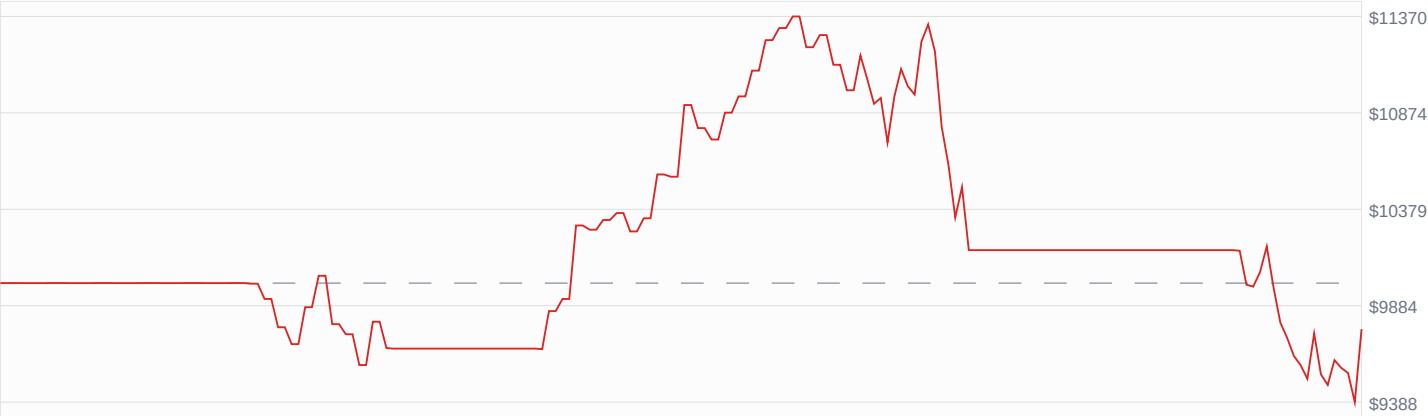




Backtest #39999 · AMZN · EVO_GG1RSISNIP_v1424

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_v1424 backtest on AMZN shows a 2.39% loss and a -0.12 Sharpe, driven by a 17.43% drawdown despite only three trades. With such a tiny sample size, statistical confidence is negligible and the negative win rate of 33.3% renders the strategy non-viable for scaling. The strategy failed to capture upside or protect downside during this specific period, indicating a mismatch between signal logic and current market microstructure. I recommend running a fresh backtest with a longer lookback period to validate if the loss was an anomaly or a structural flaw.

ADDITIONAL METRICS

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