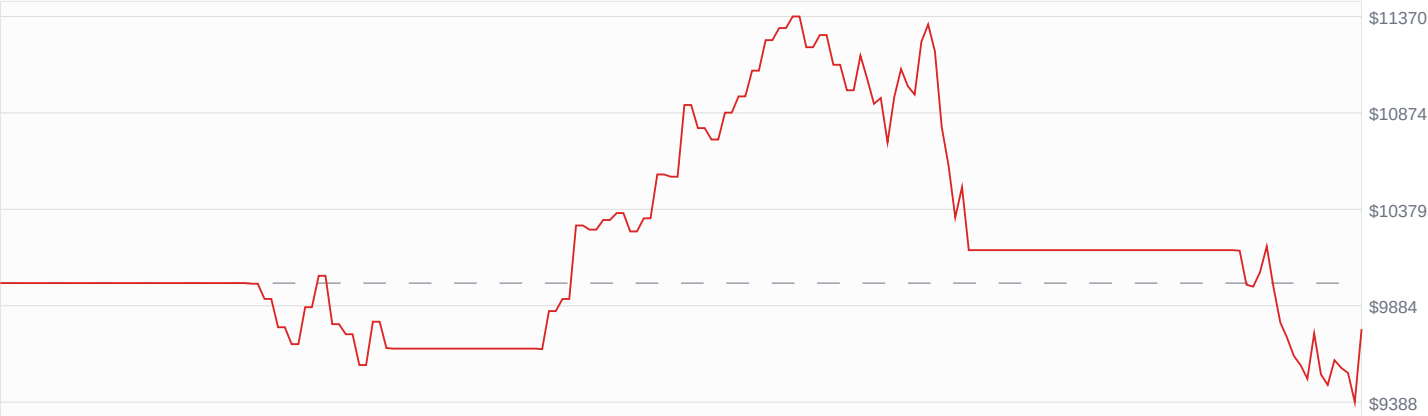




Backtest #48102 · AMZN · EVO_GG1RSISNIP_v1628

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_v1628 strategy on AMZN failed to generate profit, delivering a -2.39% ROI and a negative Sharpe ratio of -0.12. With only three total trades executed, the statistical sample size is insufficient to validate the approach or assess true risk parameters. A maximum drawdown of 17.43% coupled with a mere 33.3% win rate indicates the current logic lacks robustness in the current market regime. Before any further capital allocation, the signal logic must be stress-tested against broader market conditions to confirm its viability.

ADDITIONAL METRICS

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