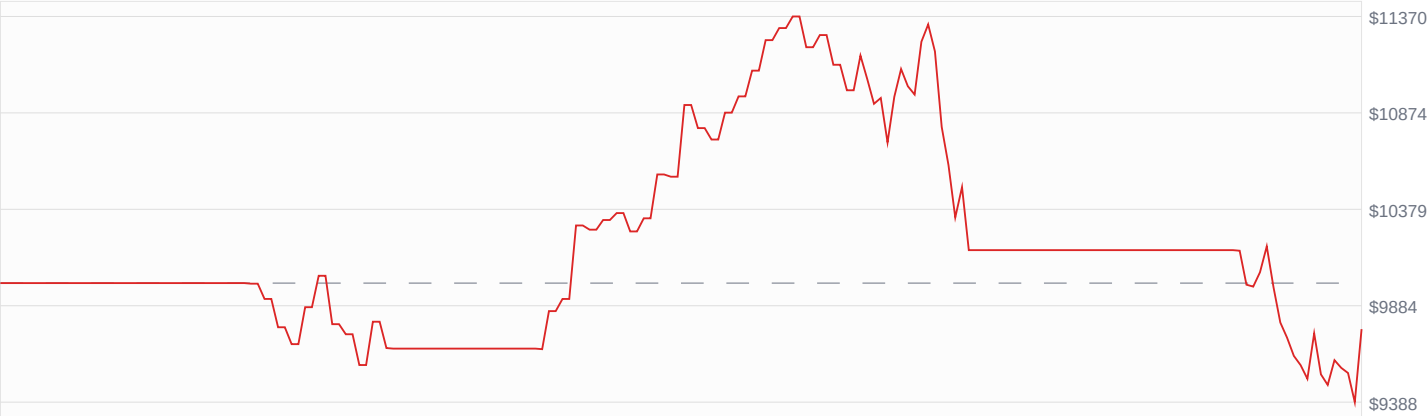




Backtest #50186 · AMZN · EVO_GG1RSISNIP_v1424

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 severe underperformance with a negative ROI and low Sharpe ratio, indicating a flawed entry logic or adverse market conditions. The strategy generated only three trades, creating a statistically insignificant sample size that precludes any reliable generalization of its effectiveness. A maximum drawdown of 17.43% suggests excessive volatility risk relative to the minimal capital generated, rendering the current parameters unsustainable. We must recalibrate the signal thresholds or switch to a higher timeframe interval to reduce noise and capture a larger sample of trades before redeployment.

ADDITIONAL METRICS

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