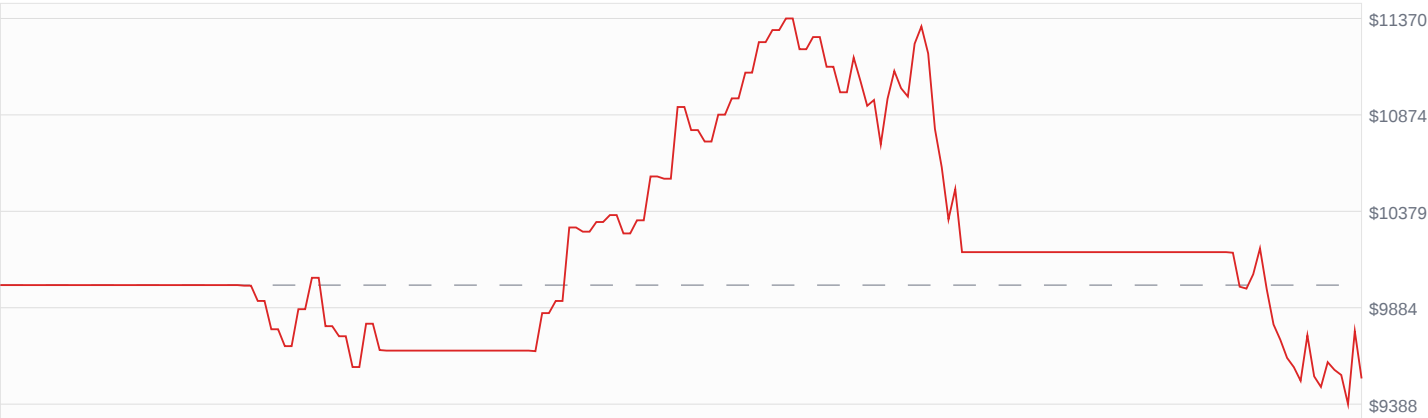




Backtest #50484 · AMZN · EVO_GG1RSISNIP_v351

ROI	Sharpe	Win Rate	Max Drawdown
-4.83%	-0.32	33.3%	-17.43%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v351 backtest on AMZN failed, delivering a -4.83% return and a negative Sharpe of -0.32 driven by a severe 17.43% drawdown. With only three trades executed, the statistical sample is insufficient to validate the strategy or confirm its poor win rate. Such a low trade count renders the results statistically insignificant, likely reflecting a specific outlier period rather than systemic strategy failure. The next step is to run a longer backtest across multiple years to determine if the negative performance is persistent or an anomaly.

ADDITIONAL METRICS

CAGR	-4.83%
Sortino Ratio	-0.25
Turnover	5.92x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9520.29