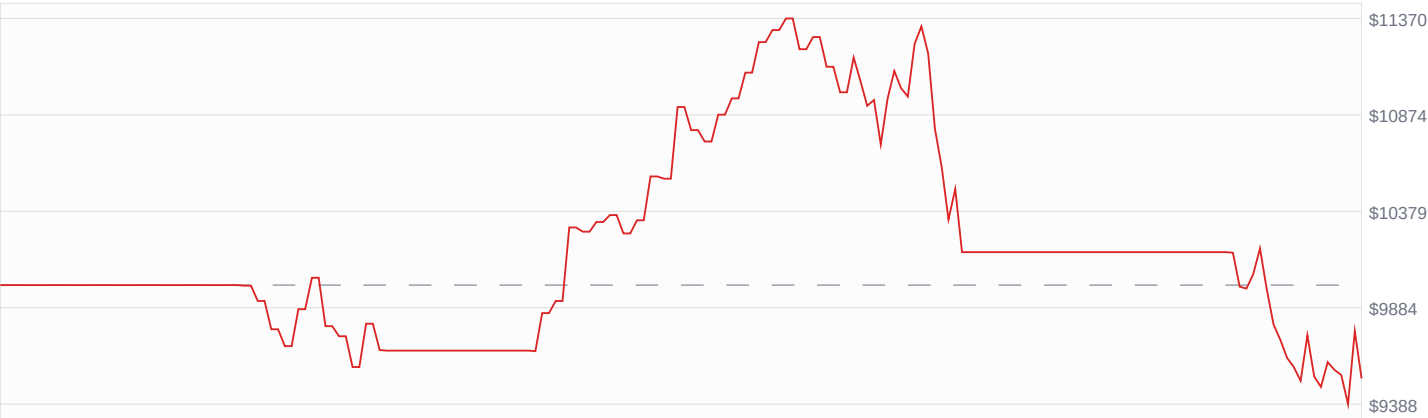




Backtest #51524 · AMZN · EVO_GG1RSISNIP_v466

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_v466 backtest on AMZN failed decisively, losing 4.83% capital with a negative Sharpe ratio of -0.32. The strategy only executed three trades, creating a statistically insignificant sample that cannot support any operational deployment. A severe 17.43% drawdown combined with a 33.3% win rate indicates the entry logic is fundamentally misaligned with current AMZN volatility. Given such low trade frequency, the results likely reflect random noise rather than a robust alpha signal. We must discard this parameter set and re-run a broader sample across multiple market regimes to validate the approach.

ADDITIONAL METRICS

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