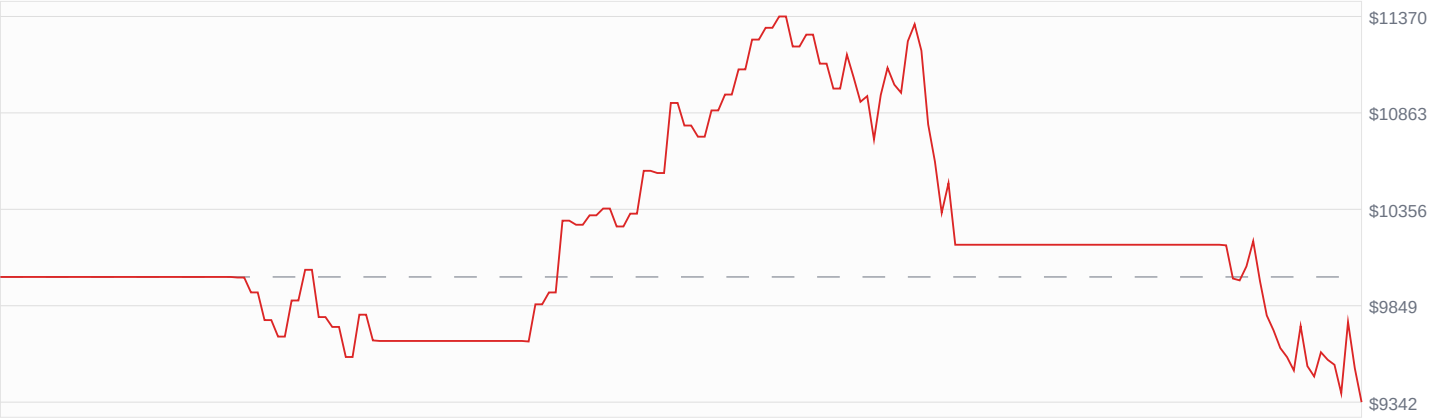




Backtest #53844 · AMZN · EVO_GG1RSISNIP_v1560

ROI	Sharpe	Win Rate	Max Drawdown
-6.61%	-0.47	33.3%	-17.84%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1560 strategy on AMZN failed, delivering a -6.61% loss with a negative Sharpe of -0.47 across only three trades. A 33% win rate and 17.84% drawdown indicate severe underperformance rather than a stable edge. Statistical significance is impossible to assess given such a tiny sample size, so the results are likely noise or a specific regime failure. We must expand the backtest window or adjust parameters to validate if this is an anomaly or a structural flaw.

ADDITIONAL METRICS

CAGR	-6.61%
Sortino Ratio	-0.36
Turnover	5.90x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9341.62