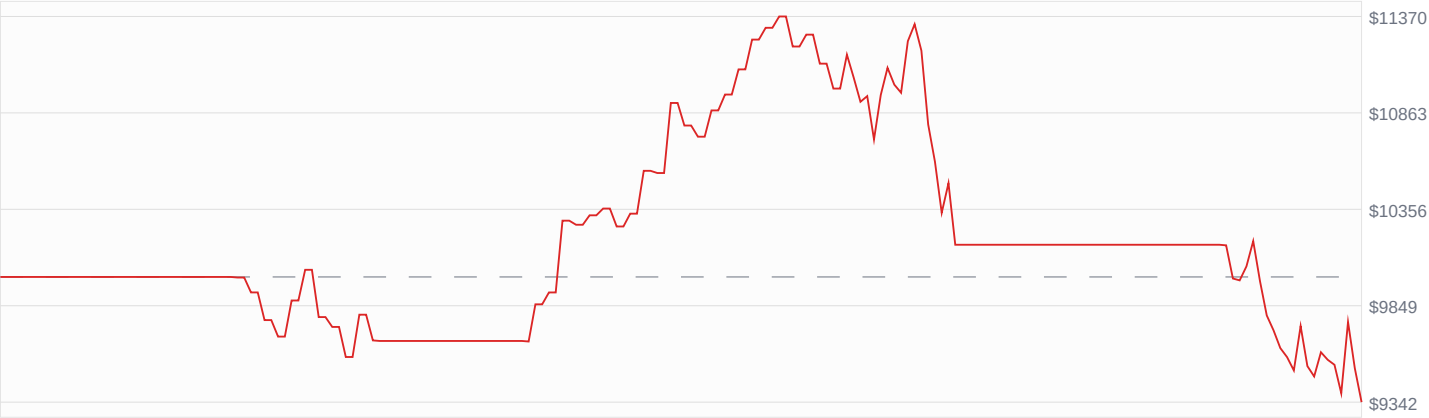




Backtest #56524 · AMZN · EVO_GG1RSISNIP_v191

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_v191 strategy failed on AMZN, delivering a -6.61% return with a negative Sharpe ratio of -0.47 due to a mere 3 trades. A 33.3% win rate combined with a severe 17.84% drawdown indicates a lack of robustness rather than a pure market downturn. Such a small sample size renders the statistical evidence unreliable and precludes any meaningful confidence in the system's viability. The strategy must be re-optimized with stricter entry filters or tested on a broader asset class to validate its logic. Further backtesting is required before deploying capital under these conditions.

ADDITIONAL METRICS

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