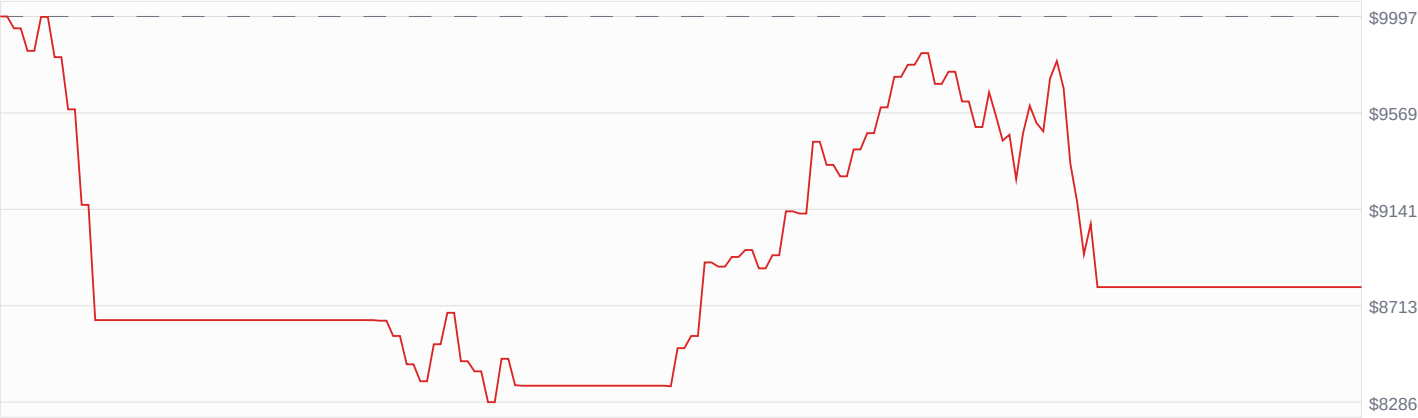




Backtest #34277 · AMZN · EVO_GG1RSISNIP_v946

ROI	Sharpe	Win Rate	Max Drawdown
-12.04%	-0.94	33.3%	-17.14%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v946 strategy on AMZN delivered a negative ROI of -12.04% with a Sharpe ratio of -0.94, indicating persistent value destruction. A win rate of just 33.3% paired with a max drawdown of 17.14% suggests the signal logic fails to capture sufficient upside relative to risk. With only three total trades, the sample size is statistically insignificant, making it impossible to confirm whether this represents a genuine flaw or mere variance. The primary failure lies in the strategy's inability to maintain positive expectancy in the current market regime. The concrete next step is to expand the backtesting horizon to at least fifty trades to establish a reliable baseline before further optimization.

ADDITIONAL METRICS

CAGR	-12.04%
Sortino Ratio	-0.59
Turnover	5.28x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$8796.05