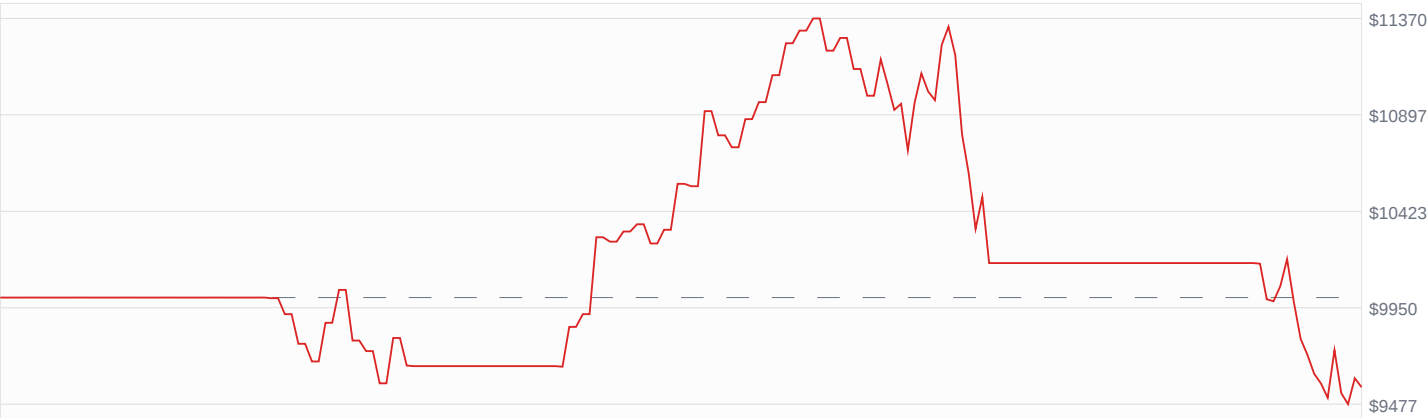




Backtest #36544 · AMZN · EVO_GG1RSISNIP_v271

ROI	Sharpe	Win Rate	Max Drawdown
-4.43%	-0.32	33.3%	-16.65%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v271 strategy failed on AMZN, delivering a negative ROI and a Sharpe of -0.32 due to a dismal 33.3% win rate and a 16.65% maximum drawdown across only three trades. Such a tiny sample size renders any statistical conclusion meaningless; the results are likely noise rather than a signal of structural failure. The capital erosion suggests the entry logic is misaligned with current volatility or trend dynamics in the retail sector giant. Before redeploying, you must expand the backtest horizon or adjust parameters to generate a statistically significant dataset. Conduct a fresh simulation with expanded lookback periods to validate whether the edge persists under different market regimes.

ADDITIONAL METRICS

CAGR	-4.43%
Sortino Ratio	-0.23
Turnover	5.92x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9560.24