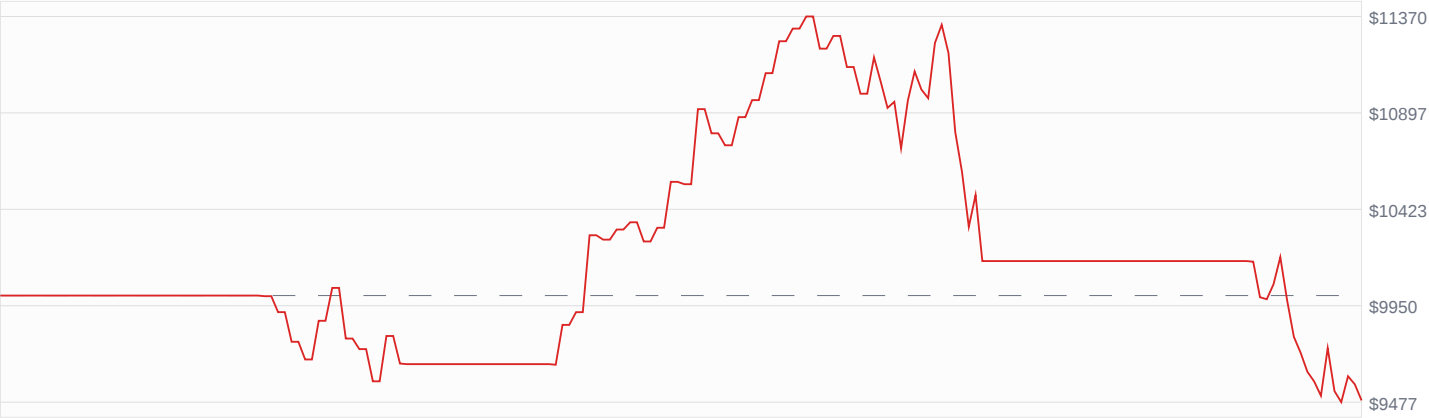




Backtest #36792 · AMZN · EVO_GG1RSISNIP_v419

ROI	Sharpe	Win Rate	Max Drawdown
-5.18%	-0.39	33.3%	-16.65%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v419 strategy on AMZN failed decisively with a negative ROI of -5.18% and a Sharpe ratio of -0.39, indicating a flawed edge in this environment. A mere 33.3% win rate across only three trades yields statistically insignificant results that cannot reliably predict future performance. Such severe drawdowns combined with low trade frequency suggest the entry logic is poorly calibrated for current AMZN volatility. We must expand the sample size by running extended backtests over a longer historical window before deploying live capital.

ADDITIONAL METRICS

CAGR	-5.18%
Sortino Ratio	-0.28
Turnover	5.92x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9485.29