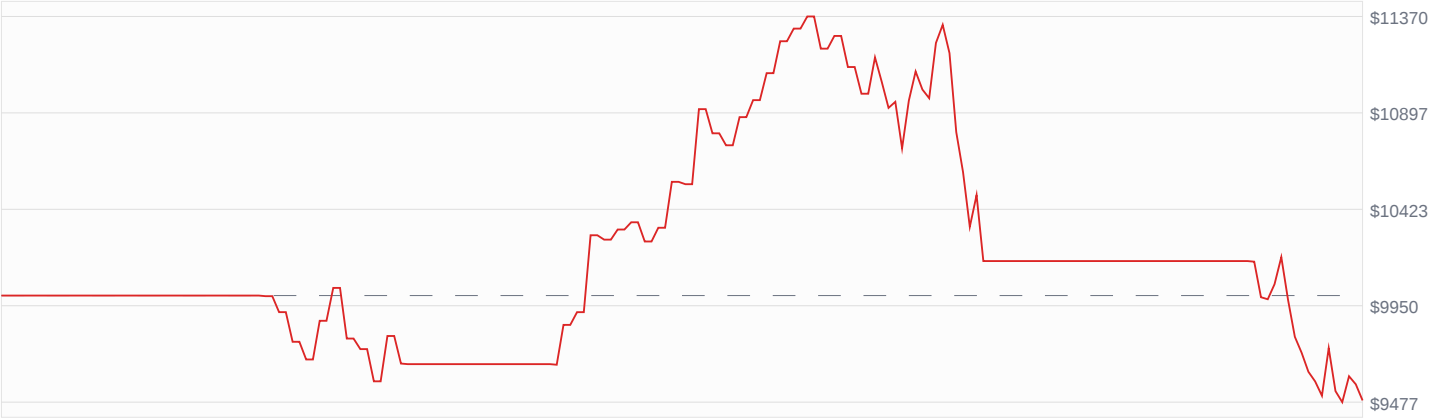




Backtest #36844 · AMZN · EVO_GG1RSISNIP_v365

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_v365 strategy failed to generate alpha on AMZN, delivering a negative ROI of -5.18% and a Sharpe ratio of -0.39. With only three executed trades, the statistical sample size is insufficient to confirm systemic failure rather than random noise. A drawdown of 16.65% indicates high volatility exposure, while the 33.3% win rate suggests the entry logic lacks edge in the current regime. I must expand the backtest window to verify if this underperformance persists across different market cycles.

ADDITIONAL METRICS

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