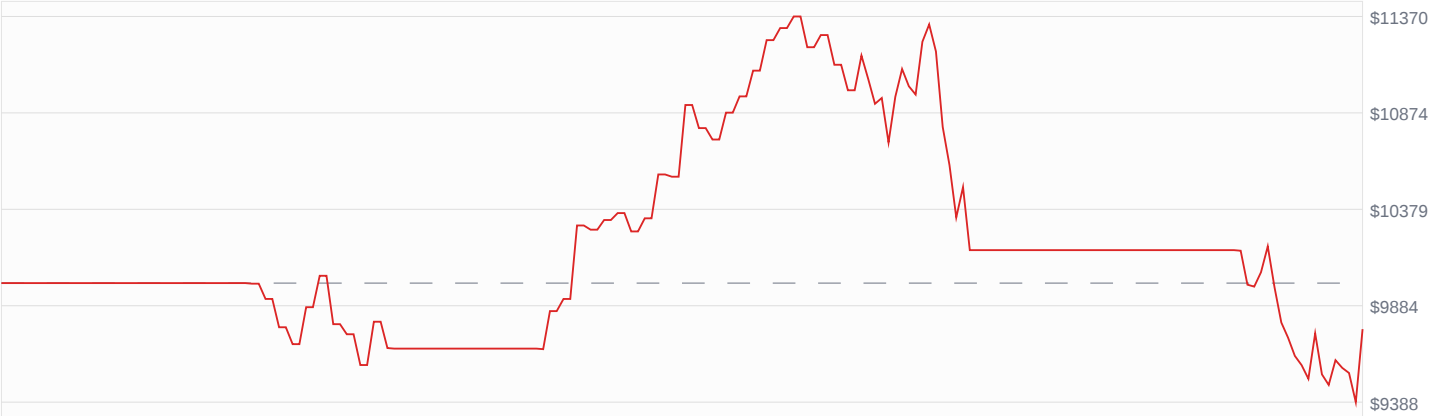




Backtest #38275 · AMZN · EVO_GG1RSISNIP_v467

ROI	Sharpe	Win Rate	Max Drawdown
-2.39%	-0.12	33.3%	-17.43%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v467 strategy on AMZN failed to generate alpha, posting a negative ROI of -2.39% with a Sharpe ratio of -0.12, indicating a capital-eroding performance. With only three trades executed, the statistical sample size is insufficient to determine strategy robustness, as the results could easily reflect random market noise rather than systematic failure. The maximum drawdown of 17.43% combined with a mere 33.3% win rate suggests the entry triggers lack proper risk-reward alignment relative to recent volatility. Immediate next steps involve expanding the backtest window to validate pattern frequency and recalibrating stop-loss distances before any live deployment. This analysis remains educational and does not constitute

ADDITIONAL METRICS

CAGR	-2.39%
Sortino Ratio	-0.09
Turnover	5.94x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9763.47