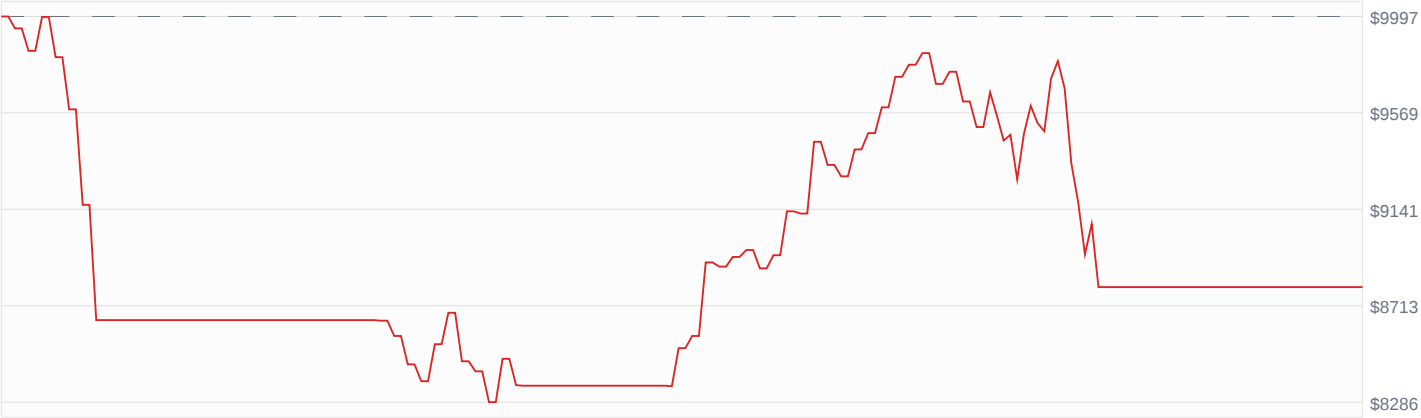




Backtest #3937 · AMZN · EVO_GG1RSISNIP_v1467

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_v1467 strategy on AMZN failed catastrophically, yielding a negative ROI of -12.04% and a Sharpe ratio of -0.94, indicating significant risk-adjusted losses. With only three total trades, the 33.3% win rate lacks statistical significance, rendering the 17.14% max drawdown a warning rather than a reliable metric of tail risk. The strategy's inability to capture upside in a high-momentum asset suggests flawed entry logic or insufficient trend filtering. Immediate next step involves expanding the backtest window to increase sample size and validate whether the negative alpha persists across broader market regimes.

ADDITIONAL METRICS

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