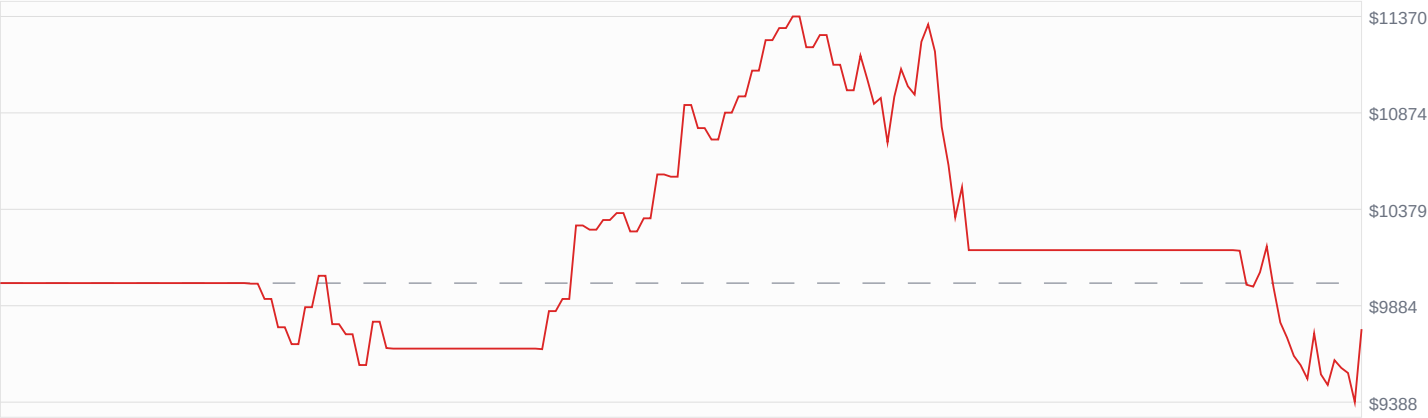




Backtest #39998 · AMZN · EVO_GG1RSISNIP_v1424

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_v1424 strategy on AMZN delivered a negative 2.39% ROI with a 33.3% win rate, indicating poor signal quality. The 17.43% max drawdown relative to the loss suggests significant volatility exposure without adequate protective stops. With only three total trades, the negative 0.12 Sharpe ratio lacks statistical significance to confirm structural failure or success. The sample size is too small to isolate whether the RSI logic or market conditions caused the underperformance. Next, expand the backtesting window to at least one hundred trades to establish a reliable statistical baseline before any further parameter tuning.

ADDITIONAL METRICS

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