



Backtest #40030 · AMZN · EVO_GG1RSISNIP_v1448

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 strategy failed on AMZN, posting a -2.39% ROI and -0.12 Sharpe ratio. A 33.3% win rate and 17.43% max drawdown indicate poor entry timing and weak risk controls. With only three trades, the sample size is too small to establish statistical confidence in these results. The negative performance suggests the RSI logic is misaligned with current price action. Next step: expand the backtest to at least one hundred trades to validate the signal before any live deployment.

ADDITIONAL METRICS

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