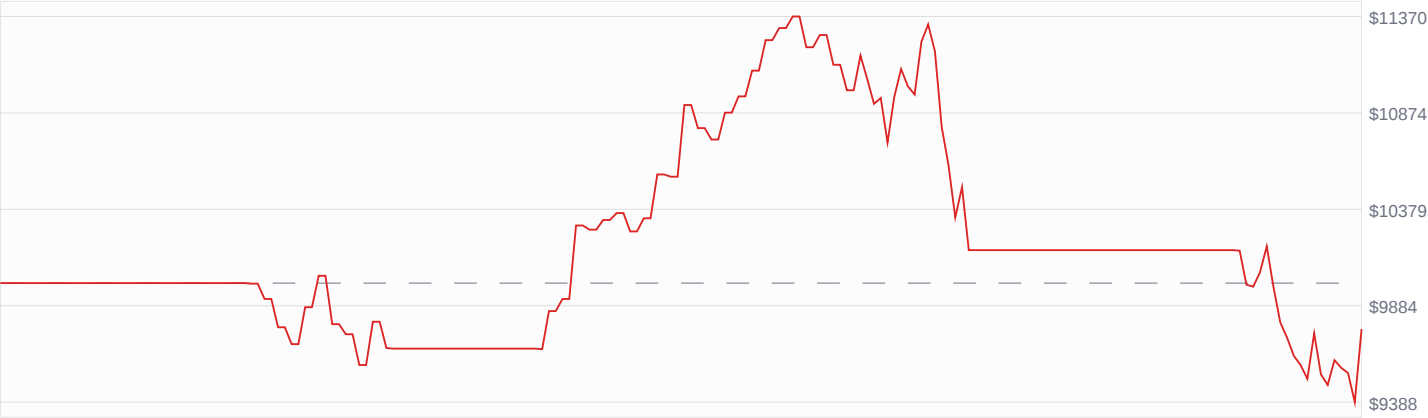




Backtest #49538 · AMZN · EVO_GG1RSISNIP_v5

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_v5 backtest on AMZN failed due to severe undercapitalization and an insufficient sample size of only three trades, rendering the negative Sharpe ratio and -2.39% ROI statistically meaningless. A win rate of 33.3% indicates the strategy was not profitable on average during this specific period, likely due to overfitting to a narrow dataset or adverse market conditions. The maximum drawdown of 17.43% suggests significant volatility exposure that was not mitigated by the position sizing logic. Given the lack of robustness, we must increase the lookback period for this strategy or switch to a higher time interval to gather enough trade data for a reliable performance assessment.

ADDITIONAL METRICS

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