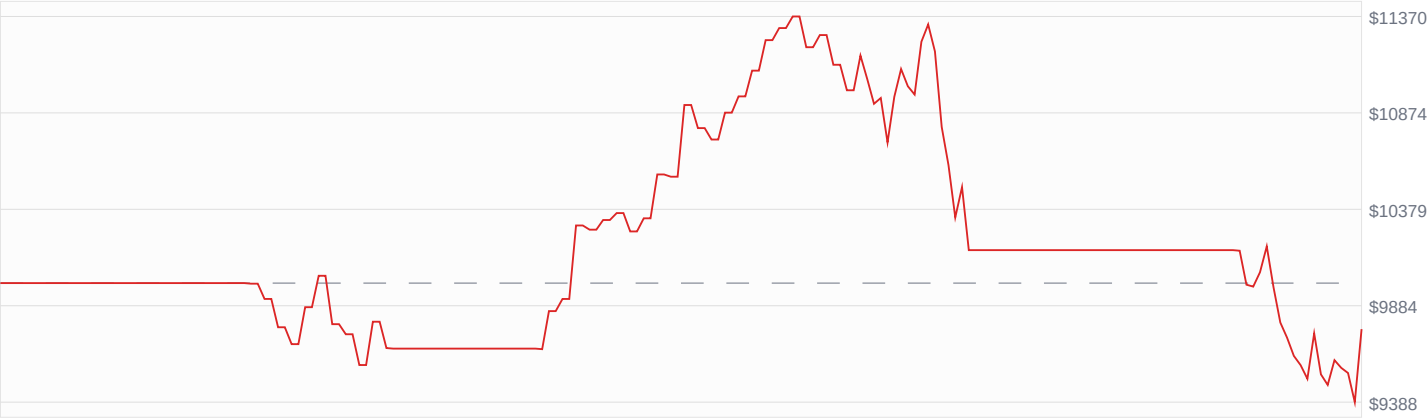




Backtest #46577 · AMZN · EVO_GG1RSISNIP_v405

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_v405 strategy on AMZN underperformed with a -2.39% ROI and a negative Sharpe ratio of -0.12, indicating a loss of capital relative to risk taken. The 33.3% win rate and a 17.43% maximum drawdown suggest the entry logic failed to capture the prevailing market trend effectively. With only three total trades, statistical significance is nonexistent, rendering the results anecdotal rather than indicative of systemic failure. The data highlights a critical sample size constraint that prevents any robust conclusion on strategy viability. The next step is to run a larger backtest simulation with expanded historical data to validate or discard the current signal parameters.

ADDITIONAL METRICS

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