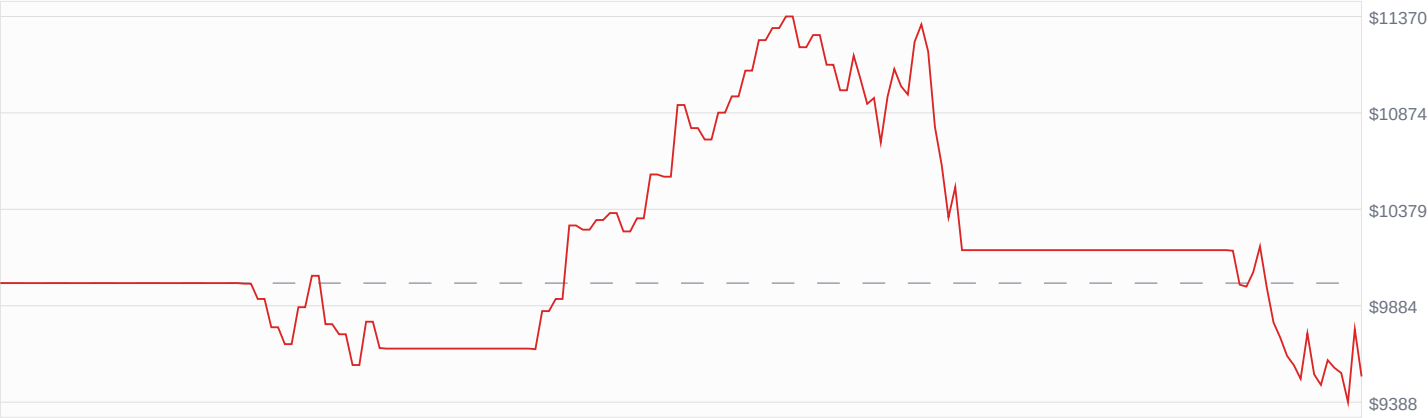




Backtest #50933 · AMZN · EVO_GG1RSISNIP_v211

ROI	Sharpe	Win Rate	Max Drawdown
-4.83%	-0.32	33.3%	-17.43%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v211 strategy generated a negative ROI of -4.83% on AMZN with a dismal Sharpe ratio of -0.32, indicating poor risk-adjusted returns. A win rate of only 33.3% and a maximum drawdown of 17.43% suggest the entry logic frequently misidentified trend reversals. The sample size of three trades is statistically insignificant, rendering these metrics unreliable for generalizing performance or confirming a flaw. Consequently, no concrete investment conclusion can be drawn without expanding the test period or adjusting parameters to capture more market cycles. The immediate next step is to re-run the backtest with a wider date range to validate if the losses were an anomaly or a structural failure of the model.

ADDITIONAL METRICS

CAGR	-4.83%
Sortino Ratio	-0.25
Turnover	5.92x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9520.29