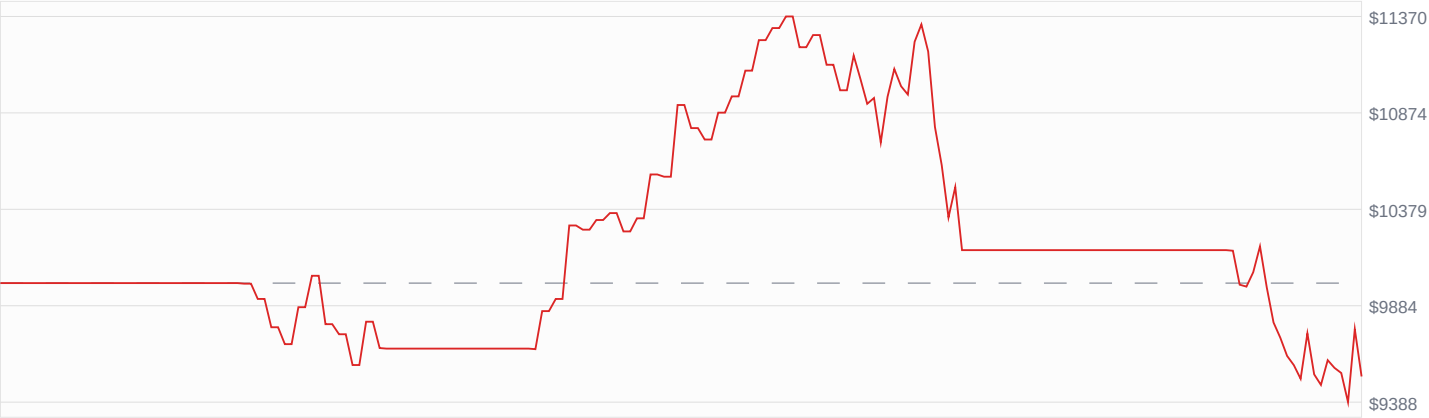




Backtest #51406 · AMZN · EVO_GG1RSISNIP_v1613

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_v1613 backtest on AMZN yielded a -4.83% return with a Sharpe ratio of -0.32, indicating a statistically insignificant failure due to only three trades. A 33.3% win rate and a 17.43% maximum drawdown suggest the signal logic lacks robustness in current volatility regimes rather than reflecting a true strategy flaw. With such a small sample size, the equity curve is too noisy to draw definitive conclusions about long-term viability. The next step is to widen the parameter space for entry filters or increase the lookback period to generate a larger dataset for validation.

ADDITIONAL METRICS

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