



Backtest #32170 · AMZN · EVO_GG1RSISNIP_v249

ROI	Sharpe	Win Rate	Max Drawdown
-12.04%	-0.94	33.3%	-17.14%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v249 strategy failed on AMZN with a negative ROI of -12.04% and a Sharpe ratio of -0.94, indicating poor risk-adjusted returns. A win rate of 33.3% alongside a max drawdown of 17.14% suggests the entry logic is systematically catching downtrends or late reversals. However, statistical confidence is negligible given only three total trades, making the sample size too small to validate any structural edge. The final capital of \$8796.05 reflects a significant capital erosion that cannot be ignored. The immediate next step is to expand the backtest window to at least fifty trades or refine the RSI threshold to filter out weak signals before considering any live deployment.

ADDITIONAL METRICS

CAGR	-12.04%
Sortino Ratio	-0.59
Turnover	5.28x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$8796.05