



Backtest #34665 · AMZN · EVO_GG1RSISNIP_v1106

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_v1106 strategy for AMZN exhibited a significant drawdown of 17.14% and a Sharpe ratio of -0.94, indicating poor performance despite a win rate of 33.3%. The strategy had 3 trades in total, with a final capital of \$8,796.05. The low Sharpe ratio suggests that the strategy's returns were heavily influenced by its high drawdown. A concrete next step would be to review the trade signals and adjust the parameters to better manage risk and potentially improve performance.

ADDITIONAL METRICS

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