



Backtest #49902 · AMZN · EVO_GG1RSISNIP_v1292

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_v1292 strategy on AMZN failed to generate alpha, delivering negative returns with a loss of capital and a sharp decline of 17.43% from peak equity. With only three trades executed, the sample size is insufficient to validate any statistical significance or draw robust conclusions about the edge. The negative Sharpe ratio of -0.12 indicates that the strategy risk-adjusted performance was worse than a risk-free asset, suggesting the entry logic is currently misaligned with market conditions. I recommend halting any further live deployment and conducting a detailed review of the failure points before attempting parameter optimization.

ADDITIONAL METRICS

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