



Backtest #52486 · AMZN · EVO_GG1RSISNIP_v1155

ROI	Sharpe	Win Rate	Max Drawdown
-6.61%	-0.47	33.3%	-17.84%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1155 strategy on AMZN failed decisively, delivering a -6.61% ROI and a negative Sharpe ratio of -0.47. With only three trades executed, the 33.3% win rate and 17.84% maximum drawdown yield statistically insignificant results that cannot confirm systematic failure. The severe underperformance suggests the signal logic lacks robustness during the current volatility regime. A necessary next step is to expand the sample size using a longer historical window or adjust entry filters to reduce false signals before redeployment. This analysis remains strictly educational and does not constitute financial advice.

ADDITIONAL METRICS

CAGR	-6.61%
Sortino Ratio	-0.36
Turnover	5.90x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9341.62