



Backtest #47439 · AMZN · EVO_GG1RSISNIP_v1613

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_v1613 backtest on AMZN failed, delivering a negative ROI of -2.39% and a loss of 17.43% in maximum drawdown across only three trades. With a win rate below one-third and a negative Sharpe ratio of -0.12, the strategy shows no statistical viability given the minimal sample size. The extreme sensitivity to volatility suggests the entry logic is poorly calibrated for current market conditions. We must immediately recalibrate the signal thresholds and re-run a broader walk-forward analysis to validate robustness before deployment.

ADDITIONAL METRICS

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