



Backtest #49554 · AMZN · EVO_GG1RSISNIP_v55

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_v55 strategy on AMZN failed materially, posting a -2.39% ROI and a negative Sharpe ratio of -0.12. With only three executed trades, the 33.3% win rate and 17.43% maximum drawdown lack statistical significance and cannot support a robust conclusion. The extreme capital erosion suggests a severe mismatch between the signal logic and current Amazon price action. We must expand the sample size immediately to filter out noise and validate whether the underlying premise holds. Re-running the backtest with a wider historical window or adjusting entry thresholds is the necessary next step.

ADDITIONAL METRICS

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