



Backtest #51703 · AMZN · EVO_GG1RSISNIP_v55

ROI	Sharpe	Win Rate	Max Drawdown
-4.83%	-0.32	33.3%	-17.43%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v55 strategy on AMZN failed to generate alpha, delivering a -4.83% loss with a negative Sharpe ratio of -0.32. Only three executed trades produced statistically insignificant results, leaving the 33.3% win rate and 17.43% drawdown unreliable for institutional adoption. The low trade frequency suggests the entry conditions were too restrictive for current market volatility. Immediate next steps involve adjusting stop-loss parameters or increasing the sample size through expanded backtesting windows.

ADDITIONAL METRICS

CAGR	-4.83%
Sortino Ratio	-0.25
Turnover	5.92x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9520.29