



Backtest #53845 · AMZN · EVO_GG1RSISNIP_v1560

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_v1560 backtest on AMZN failed to generate alpha, recording a negative ROI of -6.61% and a Sharpe ratio of -0.47. With only three trades executed, the statistical sample is too small to draw reliable conclusions about the strategy's robustness. The low win rate of 33.3% combined with a 17.84% maximum drawdown indicates that the entry logic likely misses optimal price levels or exits too early. Increasing the sample size through expanded historical testing or adjusting entry filters is required before deployment. Further analysis must focus on reducing transaction costs which may be disproportionately impacting the final capital of \$9341.62.

ADDITIONAL METRICS

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