



Backtest #56357 · AMZN · EVO_GG1RSISNIP_v31

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_v31 strategy on AMZN failed decisively, delivering a -6.61% return and a negative Sharpe ratio of -0.47. With only three trades executed, the 33.3% win rate and 17.84% drawdown lack statistical significance and offer no reliable signal for future performance. The severe loss suggests the entry logic misread volatility or momentum, likely triggering premature exits or poor timing in a choppy environment. Immediate next steps involve expanding the sample size with more historical data to validate whether the losses are systematic or merely noise. Until robust statistical confidence is achieved, this strategy remains non-viable for capital allocation.

ADDITIONAL METRICS

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