



Backtest #29894 · AMZN · EVO_GG1RSISNIP_v1407

ROI	Sharpe	Win Rate	Max Drawdown
-12.04%	-0.94	33.3%	-17.14%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The strategy shows a -12.04% ROI and -0.94 Sharpe ratio on only 3 trades, rendering results statistically insignificant for institutional use. A 33.3% win rate with a 17.14% max drawdown suggests the logic fails to capture AMZN's volatility effectively. The small sample size precludes confident model validation, indicating high variance rather than a reliable edge. You must expand the backtest period to ensure adequate degrees of freedom for robust risk-adjusted return analysis.

ADDITIONAL METRICS

CAGR	-12.04%
Sortino Ratio	-0.59
Turnover	5.28x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$8796.05