



Backtest #3498 · AMZN · EVO_GG1RSISNIP_v1361

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 EVO_GG1RSISNIP_v1361 strategy on AMZN produced a -12.04% ROI with a -0.94 Sharpe ratio, indicating significant underperformance relative to its risk. The 33.3% win rate over only 3 total trades is statistically insignificant and cannot be trusted as a signal of future edge. The 17.14% max drawdown further suggests poor risk management or a regime mismatch. A concrete next step is to expand the backtest window to increase the sample size and validate whether these losses are noise or structural. Until then, this strategy should not be deployed in live markets.

ADDITIONAL METRICS

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