



Backtest #36267 · AMZN · EVO_GG1RSISNIP_v271

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_v271 backtest on AMZN is statistically insignificant due to only three trades, rendering the -12.04% drawdown and -0.94 Sharpe ratio unreliable for regime assessment. The strategy failed to capture momentum during the recent volatility, resulting in a win rate of merely 33.3% and a capital erosion to \$8,796.05 from the initial seed. With such a minimal sample size, any conclusion regarding overfitting or genuine alpha decay is premature and lacks confidence intervals. I recommend widening the backtest lookback window to 12 months or adjusting entry filters to avoid low-volume periods before re-evaluating performance. This approach will yield sufficient data points to validate whether the logic holds under normal

ADDITIONAL METRICS

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